

Asset Management

# Goldman Sachs Funds SICAV

Semi-Annual Report

**Unaudited Financial Statements** 

R.C.S. Luxembourg B41 751



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#### **Goldman Sachs Funds Directors and Other Information**

#### **GOLDMAN SACHS FUNDS SICAV**

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

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

<sup>&</sup>lt;sup>1</sup> Independent Directors.

<sup>&</sup>lt;sup>2</sup> Director of the Fund employed by Goldman Sachs Group, Inc. or its direct or indirect subsidiary.

<sup>&</sup>lt;sup>3</sup> Related party to Goldman Sachs Funds.

<sup>&</sup>lt;sup>4</sup> Refer to Note 6 for non-affiliated Investment Sub-Advisers.

#### **Dear Shareholders:**

Enclosed is the report for the six months ended 31 May 2021.

#### A. Market Review<sup>1</sup>

The global economy experienced a sharp rebound following the severe correction driven by the COVID-19 pandemic. Looking back, the U.S. Commerce Department reported that gross domestic product ("GDP") declined at a 31.4% annualised rate during the second quarter of 2020—the sharpest quarterly decline on record. With parts of the economy reopening, third quarter annualised GDP growth was 33.4%, the largest quarterly increase on record. The U.S. economy continued to expand, as fourth quarter annualised GDP growth was 4.3%. Finally, according to the Commerce Department's second estimate, first quarter 2021 annualised GDP growth was 6.4%. From a global perspective, in its April 2021 *World Economic Outlook Update*, the International Monetary Fund ("IMF") said, "Global prospects remain highly uncertain one year into the pandemic. New virus mutations and the accumulating human toll raise concerns, even as growing vaccine coverage lifts sentiment. Economic recoveries are diverging across countries and sectors, reflecting variation in pandemic-induced disruptions and the extent of policy support. The outlook depends not just on the outcome of the battle between the virus and vaccines—it also hinges on how effectively economic policies deployed under high uncertainty can limit lasting damage from this unprecedented crisis." From a regional perspective, the IMF projects the U.S. economy will grow 6.4% in 2021, compared to a 3.5% contraction in 2020. Elsewhere, the IMF expects 2021 GDP growth in the eurozone, U.K. and Japan will be 4.4%, 5.3% and 3.3%, respectively. For comparison purposes, the GDP of these economies were projected to be (6.6%), (9.9%) and (4.8%), respectively, in 2020.

Despite the impact from the pandemic, the global equity market produced strong returns. That said, there were periods of weakness, partially driven by COVID-19 spikes, geopolitical events and inflationary concerns. However, these setbacks were short-lived and the S&P 500 Index gained 16.69% during the six months ended 31 May 2021. Supporting the market were the rollout of several COVID-19 vaccines, aggressive monetary and fiscal policy, and improving corporate profits. Outside the U.S., international developed equities, as measured by the MSCI EAFE Index (net), returned 15.15% during the reporting period, while emerging markets equities, as measured by the MSCI Emerging Markets Index (net), gained 15.15%.\*

In contrast, the overall global fixed income market generated weak results. Global central banks, including the U.S. Federal Reserve, the European Central Bank, the Bank of England, and the Bank of Japan all maintained their highly accommodative monetary policies in an effort to promote sustainable economic recoveries. However, the prospect of rising inflation caused long-term U.S. Treasury yields to move sharply higher (bond yields and prices move in the opposite direction). For the six months ended 31 May 2021, the Bloomberg Barclays U.S. Aggregate Bond Index and Bloomberg Barclays Global Aggregate Bond Index returned (2.16%) and (1.03%), respectively. In contrast, riskier fixed income securities produced relatively better results. The U.S. high-yield bond market, as measured by the Bloomberg Barclays U.S. Corporate High Yield — 2% Issuer Cap Index, gained 4.17%, whereas the emerging market debt asset class, as measured by the JPMorgan EMBI Global Index, returned 0.48% during the six months ended 31 May 2021.\*

#### B. Performance Overview (as at 31 May 2021)<sup>2</sup>

, , , , , , , , , , , , , , , , , , ,			Avera	ge Annuali	sed Net Ret	urn	
	Currency	Launch Date	6-Months <sup>3</sup> (%)	1-Year (%)	3-Years (%)	5-Years (%)	Since Inception (%)
All China Equity Portfolio (Base Accumulation Share Class) MSCI China All Shares Index (Total Return Net, Unhedged)	USD USD	<b>26-Aug-09</b> 26-Aug-09	<b>7.30</b> 7.96	<b>47.45</b> 41.00	<b>13.22</b> 9.52	<b>19.39</b> 17.95	<b>8.97</b> 7.80
Asia Equity Portfolio (Base Currency Share Class)	USD USD	31-May-94	<b>11.81</b> 13.77	<b>56.47</b> 51.52	<b>12.87</b> 10.43	16.82	<b>5.98</b> 5.15
MSCI AC Asia Free ex-Japan Index (Net Total Return)		31-May-94			10.43	15.13	
Emerging Markets Equity ESG Portfolio (Base Accumulation Share Class)  MSCI Emerging Markets Index (Net Total Return, Unhedged)	USD USD	<b>27-Sep-18</b> 27-Sep-18	<b>13.39</b> 15.15	<b>57.50</b> 51.00			<b>18.48</b> 12.97
Emerging Markets Equity Portfolio (Base Currency Share Class) MSCI Emerging Markets Index (Net Total Return, Unhedged)	USD USD	<b>15-Dec-97</b> 15-Dec-97	<b>14.15</b> 15.15	<b>57.69</b> 51.00	<b>12.41</b> 9.64	<b>15.35</b> 13.87	<b>8.00</b> 8.16
Global Environmental Impact Equity Portfolio (Base Accumulation Share Class)  MSCI All Country World Index (Net Total Return, Unhedged, Daily)	USD USD	<b>14-Feb-20</b> 14-Feb-20	<b>16.35</b> 15.99	<b>73.28</b> 41.85	_	_ _	<b>44.87</b> 19.13
Global Equity Income Portfolio (Base Currency Share Class)	USD	4-Dec-92	14.36	35.87	8.62	10.02	5.94
MSCI World Index - USD (Net Total Return)	USD	4-Dec-92	16.11	40.63	14.39	14.22	8.25
Global Equity Partners ESG Portfolio (Base Accumulation Share Class) MSCI World Index - USD (Net Total Return, Unhedged)	USD USD	<b>16-Sep-08</b> 16-Sep-08	<b>14.63</b> 16.11	<b>44.43</b> 40.63	<b>16.61</b> 14.39	<b>14.43</b> 14.22	<b>7.47</b> 8.86
Global Equity Partners Portfolio (Base Accumulation Share Class)  MSCI World Index - USD (Net Total Return)	USD USD	<b>23-Feb-06</b> 23-Feb-06	<b>14.34</b> 16.11	<b>46.33</b> 40.63	<b>16.93</b> 14.39	<b>14.36</b> 14.22	<b>6.85</b> 7.64
Global Future Health Care Equity Portfolio (Base Accumulation Share Class) <sup>3</sup>	USD	30-Sep-20	9.78				18.81
MSCI ACWI Health Care Index (Total Return Net)	USD	30-Sep-20	10.49				14.68
Global Future Technology Leaders Equity Portfolio (Base Accumulation Share Class)  MSCI All Country World Index Select IT+ Communication Services + Internet & Direct	USD USD	25-Feb-20 25-Feb-20	<b>11.75</b> 12.10	<b>61.95</b> 48.25	_	_	<b>55.12</b> 35.76
Marketing Retail Index (Net Total Return,USD)  Global Millennials Equity Portfolio (Base Accumulation Share Class)	USD	19-Sep-12	11.43	53.96	25.18	21.36	14.09
MSCI ACWI Growth Index (Net Total Return, Unhedged)	USD	19-Sep-12	11.49	41.18	18.69	18.08	13.23
India Equity Portfolio (Base Currency Share Class)	USD USD	<b>26-Mar-08</b> 26-Mar-08	<b>25.31</b> 26.56	<b>76.21</b> 74.09	9.93	<b>12.36</b> 12.53	8.34
MSCI India IMI (Net Return, Unhedged)					10.90		4.81
Japan Equity Partners Portfolio (Base Accumulation Share Class) Topix Index (Net Total Return, Unhedged)	<b>JPY</b> JPY	<b>27-May-15</b> 27-May-15	<b>4.64</b> 10.62	<b>29.57</b> 25.20	<b>11.34</b> 5.33	<b>14.12</b> 8.93	<b>9.94</b> 4.42
Japan Equity Portfolio (Base Currency Share Class) Topix Index (Net Total Return, Unhedged)	JPY JPY	<b>30-Apr-96</b> 30-Apr-96	<b>8.18</b> 10.62	<b>28.87</b> 25.20	<b>8.23</b> 5.33	<b>9.90</b> 8.93	<b>2.92</b> 1.80
US Equity Portfolio (Base Currency Share Class)	USD	3-Feb-06	15.11	39.10	15.93	14.50	8.49
S&P 500 Index (Net Total Return, USD Unhedged)	USD	3-Feb-06	16.69	39.65	17.33	16.48	9.69
US Focused Growth Equity Portfolio (Base Currency Share Class) Russell 1000 Growth Index (Net)	USD USD	<b>15-Nov-99</b> 15-Nov-99	<b>6.40</b> 11.08	<b>38.13</b> 39.58	<b>19.49</b> 22.60	<b>18.73</b> 21.60	<b>5.68</b> 6.97
US Small Cap Equity Portfolio (Base Accumulation Share Class)	USD	15-Jun-18	19.43	52.97		_	11.72
Russell 2000 Index (Net Total Return, Unhedged)	USD	15-Jun-18	20.22	54.75			12.37
US Technology Opportunities Equity Portfolio (Base Accumulation Share Class) <sup>3</sup> NASDAQ Composite Index (Net Total Return, USD, Unhedged)	USD USD	<b>30-Oct-20</b> 30-Oct-20	<b>10.41</b> 12.96	_	_	_	<b>19.84</b> 26.37
Global Infrastructure Equity Portfolio (Base Currency Share Class)	USD	2-Dec-16	8.04	14.09	8.95	-	8.20
DJ Brookfield Global Infrastructure Index (NTR, USD Unhedged)	USD	2-Dec-16	11.79	16.59	8.72		9.02
Global Real Estate Equity Portfolio (Base Currency Share Class) FTSE EPRA-NAREIT Developed Index Net—USD	USD USD	<b>2-Dec-16</b> 2-Dec-16	<b>14.98</b> 18.83	<b>35.85</b> 36.26	<b>1.58</b> 6.82		<b>2.77</b> 7.45
North America Energy & Energy Infrastructure Equity Portfolio (Base Currency Share Class)	USD	14-Apr-14	31.40	45.25	(3.88)	0.52	(6.05)
50% Alerian Midstream Energy Select Index (Total Return Gross)/ 50% Energy Select Sector Index (Total Return Net)	USD	14-Apr-14	41.75	43.50	(2.02)	0.81	(3.22)
Emerging Markets CORE® Equity Portfolio (Base Accumulation Close Share Class)  MSCI Emerging Markets Index (Net Total Return, Unhedged)	USD USD	<b>10-Aug-09</b> 10-Aug-09	<b>20.10</b> 15.15	<b>59.08</b> 51.00	<b>9.00</b> 9.64	<b>14.08</b> 13.87	<b>7.28</b> 6.57
Europe CORE® Equity Portfolio (Base Currency Share Class)	EUR	1-Oct-99	18.57	31.76	5.46	7.59	4.71
MSCI Europe Index (Net Total Return, Unhedged)	EUR	1-Oct-99	16.11	29.67	7.24	7.60	4.24
Global CORE® Equity Portfolio (Base Accumulation Close Share Class) MSCI World Index - USD (Net Total Return)	USD USD	<b>21-Nov-05</b> 21-Nov-05	<b>16.60</b> 16.11	<b>40.44</b> 40.63	<b>10.05</b> 14.39	<b>12.59</b> 14.22	<b>7.44</b> 7.96
Global Small Cap CORE® Equity Portfolio (Base Currency Snap Share Class) S&P Developed Small Cap Index (Net)	USD USD	<b>3-Aug-06</b> 3-Aug-06	<b>26.28</b> 22.01	<b>54.63</b> 55.29	<b>9.46</b> 11.45	<b>12.69</b> 13.38	<b>7.78</b> 8.30
US CORE® Equity Portfolio (Base Accumulation Close Share Class)	USD	21-Nov-05	17.49	38.81	14.69	15.57	8.34
S&P 500 Index (Net Total Return, USD Unhedged)	USD	21-Nov-05	16.69	39.65	17.33	16.48	9.66
US Small Cap CORE® Equity Portfolio (Base Accumulation Close Share Class) Russell 2000 Index (Net Total Return)	USD USD	<b>5-Dec-05</b> 5-Dec-05	<b>28.67</b> 25.10	<b>59.19</b> 64.04	<b>9.89</b> 12.62	<b>13.90</b> 15.55	<b>7.97</b> 9.06
Asia High Yield Bond Portfolio (Base Accumulation Share Class) <sup>3</sup>	USD	13-Aug-20	5.29			_	8.64
ICE BofA Asian Dollar High Yield Corp Sector & Issuer Constrained Index (Total Return Gross)	USD	13-Aug-20	4.64	_	_	_	7.99

			Avera	ge Annuali	sed Net Reti	urn	
	Currency	Launch Date	6-Months <sup>3</sup> (%)	1-Year (%)	3-Years (%)	5-Years (%)	Since Inception (%)
Emerging Markets Corporate Bond Portfolio (Base Currency Share Class)  JPM CEMBI Broad Diversified Index	USD USD	<b>17-May-11</b> 17-May-11	<b>1.10</b> 1.91	<b>11.10</b> 10.74	<b>6.41</b> 7.05	<b>5.51</b> 5.99	<b>5.36</b> 5.43
Emerging Markets Debt Blend Portfolio (Base Currency Share Class) 50% JP Morgan GBI-EM Global Diversified Index, 25% JPM EMBI Global Diversified Index,	USD	<b>8-May-13</b> 8-May-13	(0.02) 1.23	<b>9.89</b> 9.54	<b>4.20</b> 5.09	<b>4.52</b> 5.26	<b>0.96</b> 2.03
25% CEMBI Broad Diversified Index  Exercise Markets Debt Level Particle (Rese Currency Share Class)	USD	-		7.80		2.86	
Emerging Markets Debt Local Portfolio (Base Currency Share Class)  JP Morgan GBI-EM Global Diversified Index	USD	<b>29-Jun-07</b> 29-Jun-07	( <b>0.43</b> ) 1.21	8.39	1.49 3.53	4.69	1.15
Emerging Markets Debt Portfolio (Base Currency Share Class) JP Morgan Emerging Markets Bond Index—Global Diversified	USD USD	<b>3-May-00</b> 3-May-00	<b>(0.28)</b> 0.48	<b>11.82</b> 10.50	<b>4.33</b> 6.02	<b>4.14</b> 5.37	<b>8.37</b> 8.42
ESG-Enhanced Emerging Markets Short Duration Bond Portfolio (Base Accumulation Share Class)	USD	8-Jan-19	1.68	8.02	_	_	3.87
3 Months USD LIBOR Index	USD	8-Jan-19	0.10	0.23			1.28
ESG-Enhanced Euro Short Duration Bond Plus Portfolio (Base Currency Share Class) Bloomberg Barclays Euro Aggregate 500mm 1-3 yr	EUR EUR	<b>15-Jan-14</b> 15-Jan-14	(0.35) (0.27)	<b>1.53</b> 0.51	<b>0.32</b> 0.20	<b>0.25</b> 0.06	<b>0.46</b> 0.39
ESG-Enhanced Europe High Yield Bond Portfolio (Base Currency Share Class)	EUR	17-Jun-14	3.34	14.68	4.39	4.40	3.77
ICE BofA European Currency High Yield Constrained Index (Total Return, Hedged)	EUR	17-Jun-14	3.27	13.10	4.61	4.93	4.25
ESG-Enhanced Global Income Bond Portfolio (Base Accumulation Share Class) <sup>3</sup> Bloomberg Barclays Global Aggregate Index (Total Return Gross, Hedged)	USD USD	<b>16-Sep-20</b> 16-Sep-20	<b>0.90</b> (1.70)	_	_	_	<b>4.51</b> (1.15)
ESG-Enhanced Sterling Credit Portfolio ("I" Share Class)	GBP	18-Dec-08	(2.06)	4.51	5.28	5.03	7.10
iBoxx Sterling Non Gilts Index (Total Return, Unhedged)	GBP	18-Dec-08	(1.75)	2.22	4.23	4.36	6.30
Global Credit Portfolio (Hedged) (Base Currency Share Class) Bloomberg Barclays Global Aggregate Corporate Bond Index (Hedged)	USD USD	<b>26-Jan-06</b> 26-Jan-06	<b>(2.10)</b> (1.52)	<b>4.84</b> 4.38	<b>7.31</b> 6.28	<b>5.02</b> 4.87	<b>3.89</b> 4.98
Global Fixed Income Portfolio (Base Currency Share Class) Bloomberg Barclays Global Aggregate Index (Total Return Gross)	USD USD	<b>26-Feb-93</b> 26-Feb-93	<b>(2.48)</b> (1.03)	<b>5.30</b> 4.47	<b>4.87</b> 4.37	<b>3.25</b> 3.11	<b>4.20</b> 5.04
Global Fixed Income Portfolio (Hedged) (Base Currency Share Class) Bloomberg Barclays Global Aggregate Bond Index (Hedged)	EUR EUR	<b>17-Dec-01</b> 17-Dec-01	<b>(3.41)</b> (2.18)	<b>0.18</b> (0.85)	<b>3.19</b> 2.31	<b>1.44</b> 1.16	<b>2.97</b> 3.71
Global High Yield Portfolio (Base Currency Share Class)	USD	27-Jan-98	2.85	13.85	5.82	5.94	5.72
Bloomberg Barclays US Corporate High Yield Bond Index – 2% Issuer Cap (Total Return Gross)	USD	27-Jan-98	4.17	14.90	7.08	7.37	6.60
Global Sovereign Bond Portfolio (Base Currency Share Class)	USD	22-May-15	(2.94)	2.31	3.87	3.45	2.28
60% Bloomberg Barclays Emerging Market Local Currency Government (USD) / 40% Global Treasury Country (USD-Hedged) Bond Index	USD	22-May-15	(2.08)	3.15	4.69	4.30	3.17
Short Duration Opportunistic Corporate Bond Portfolio (Base Currency Share Class) ICE BofA USD LIBOR 1 Month Constant Maturity Index	USD USD	<b>4-Apr-12</b> 4-Apr-12	<b>2.43</b> 0.06	<b>9.82</b> 0.14	<b>4.42</b> 1.44	<b>3.96</b> 1.27	<b>3.60</b> 0.79
US Dollar Short Duration Bond Portfolio ("I" Accumulation Share Class)	USD	6-Jun-16	0.20	1.62	3.14	_	2.20
Bloomberg Barclays US Govt-Credit 1-3 yr Index	USD	6-Jun-16	0.25	0.80	3.01		2.00
US Fixed Income Portfolio (Base Currency Share Class) Bloomberg Barclays US Aggregate Bond Index	USD USD	<b>27-Jul-98</b> 27-Jul-98	<b>(2.74)</b> (2.16)	<b>0.21</b> (0.40)	<b>4.87</b> 5.05	<b>2.83</b> 3.24	<b>3.99</b> 4.77
US Mortgage Backed Securities Portfolio (Base Currency Share Class)	USD	30-Sep-02	(0.61)	0.68	3.73	2.13	3.52
Bloomberg Barclays US Securitized Index (Total Return, Unhedged)	USD	30-Sep-02	(0.47)	(0.13)	3.94	2.52	3.88
Emerging Markets Multi-Asset Portfolio (Base Accumulation Share Class) 30% JPMorgan GBI EM Index— Global Diversified (Total Return Gross) + 15% JPMorgan EMB Index— Global / Diversified (Total Return Gross) + 15% JPMorgan CEMBI Index — Broad	USD	<b>14-Dec-17</b> 14-Dec-17	<b>6.40</b> 6.64	<b>29.36</b> 24.75	<b>6.64</b> 7.08	_	<b>4.74</b> 5.82
Diversified (Total Return Gross) + 40% MSCI Emerging Markets Index (Total Return Net)							
ESG-Enhanced Global Multi-Asset Balanced Portfolio (Base Accumulation Share Class)  50% Bloomberg Barclays Global Aggregate (Total Return, Hedged) & 50% MSCI World Index	USD	<b>30-Jun-14</b> 30-Jun-14	<b>8.08</b> 6.81	<b>21.53</b> 18.35	<b>7.70</b> 9.85	<b>7.53</b> 8.95	<b>5.14</b> 7.05
(Net)							
Global Multi-Asset Conservative Portfolio (Base Accumulation Share Class) 70% Bloomberg Barclays Global Aggregate (Total Return, Hedged) & 30% MSCI World Index (Net)	USD USD	<b>30-Jun-14</b> 30-Jun-14	3.59 3.34	<b>13.49</b> 10.77	<b>6.51</b> 7.77	<b>5.43</b> 6.55	<b>4.02</b> 5.65
Global Multi-Asset Growth Portfolio (Base Accumulation Share Class)	USD	30-Jun-14	12.29	30.04	8.47	9.02	6.05
30% Bloomberg Barclays Global Aggregate (Total Return, Hedged) & 70% MSCI World Index (Net)	USD	30-Jun-14	10.36	26.31	11.82	10.97	8.28
Global Multi-Asset Income Portfolio (Base Currency Share Class)	USD	18-Mar-14	7.31	19.67	8.46	7.16	5.23
40% ICE BofA US High Yield BB-B Constrained Index (USD Hedged) (Total Return Gross) / 40% MSCI World Index (USD Hedged) (Total Return Net) / 20% Bloomberg Barclays Global Aggregate – Corporate Index (USD Hedged) (Total Return Gross)	USD	18-Mar-14	7.05	20.40	9.67	10.17	7.55
US Real Estate Balanced Portfolio (Base Accumulation Share Class)	USD	2-Oct-12	8.63	21.23	8.66	7.87	7.41
Emerging Markets Total Return Bond Portfolio (Base Currency Share Class) 3 Months USD LIBOR Index	USD USD	<b>21-Nov-17</b> 21-Nov-17	<b>(0.72)</b> 0.10	<b>8.94</b> 0.23	<b>3.54</b> 1.53	_	<b>2.76</b> 1.61
Global Absolute Return Portfolio (Base Currency Share Class) 3 Months USD LIBOR Index	USD USD	<b>27-Aug-15</b> 27-Aug-15	<b>5.49</b> 0.10	<b>11.38</b> 0.23	<b>2.07</b> 1.53	<b>1.70</b> 1.45	<b>1.16</b> 1.33
Global Fixed Income Plus Portfolio (Hedged) (Base Currency Share Class)	EUR	25-Jan-06	(3.00)	1.29	2.90	1.26	3.01
Bloomberg Barclays Global Aggregate Bond Index (Hedged)	EUR	25-Jan-06	(2.18)	(0.85)	2.31	1.16	3.23

		Average Annualised Net Return										
	Currency	Launch Date	6-Months <sup>3</sup> (%)	1-Year (%)	3-Years (%)	5-Years (%)	Since Inception (%)					
Global Strategic Income Bond Portfolio (Base Currency Share Class)	USD	28-Mar-11	(1.14)	6.44	3.47	2.41	2.31					
3 Months USD LIBOR Index	USD	28-Mar-11	0.10	0.23	1.53	1.45	0.89					
Global Strategic Macro Bond Portfolio (Base Currency Share Class) 3 Months USD LIBOR Index	USD USD	<b>22-Oct-14</b> 22-Oct-14	<b>(0.98)</b> 0.10	<b>1.19</b> 0.23	<b>1.73</b> 1.53	<b>1.27</b> 1.45	<b>1.46</b> 1.19					
Strategic Absolute Return Bond I Portfolio (Base Currency Share Class) 3 Months USD LIBOR Index	USD USD	<b>28-Jun-06</b> 28-Jun-06	<b>(0.37)</b> 0.10	<b>2.83</b> 0.23	<b>2.70</b> 1.53	<b>2.13</b> 1.45	<b>1.51</b> 1.43					
Strategic Absolute Return Bond II Portfolio (Base Currency Share Class) 3 Months USD LIBOR Index	USD USD	<b>28-Jun-06</b> 28-Jun-06	<b>(1.28)</b> 0.10	<b>3.30</b> 0.23	<b>2.82</b> 1.53	<b>1.99</b> 1.45	<b>1.94</b> 1.43					
Multi-Manager Dynamic World Equity Portfolio (Base Currency Share Class) MSCI World Index - USD (Net Total Return)	USD USD	<b>15-Mar-06</b> 15-Mar-06	<b>19.58</b> 16.11	<b>52.62</b> 40.63	<b>14.12</b> 14.39	<b>14.33</b> 14.22	<b>8.79</b> 7.56					
Global Corporate Portfolio (Hedged) ("I" Accumulation Share Class) Bloomberg Barclays Global Aggregate Credit SRI Index (Total Return) (Hedged)	NOK NOK	<b>31-Dec-07</b> 31-Dec-07	<b>(2.38)</b> (1.73)	<b>3.94</b> 3.16	<b>5.13</b> 4.79	<b>3.74</b> 3.56	<b>5.64</b> 5.55					
Absolute Return Tracker Portfolio (Base Accumulation Share Class) 3 Months USD LIBOR Index	USD USD	<b>13-Jan-15</b> 13-Jan-15	<b>7.12</b> 0.10	<b>15.44</b> 0.23	<b>4.24</b> 1.53	<b>4.70</b> 1.45	<b>1.10</b> 1.00					
Alternative Trend Portfolio ("I" Accumulation Share Class) 3 Months USD LIBOR Index	USD USD	<b>20-Jan-15</b> 20-Jan-15	<b>8.23</b> 0.10	<b>8.12</b> 0.23	<b>5.13</b> 1.53	<b>4.20</b> 1.45	<b>1.06</b> 0.87					

Goldman Sachs Asset Management International

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All index returns are shown with income re-invested and, in contrast to the Share Classes, without the deduction of any fees or expenses. Returns of the Share Classes are shown net of fees and expenses and after the reinvestment of dividends where applicable using month end NAVs. For Share Classes where performance is shown relative to the index, it is for comparative purposes only. Reference to these benchmarks does not imply that the Share Classes will achieve returns, volatility or other results similar to the benchmark.

This information discusses general market activity, industry or sector trends, or other broad-based economic, market or political conditions. Views, opinions and any economic and market forecasts presented herein are current as at the date of this report and may be subject to change. This material should not be construed as research or investment advice.

Although certain information has been obtained from sources believed to be reliable, we do not guarantee its accuracy, completeness or fairness. We have relied upon and assumed without independent verification, the accuracy and completeness of all information available from public sources.

The economic and market forecasts presented herein are for informational purposes as of the date of this report. There can be no assurance that the forecasts will be achieved.

Please see Additional Information section on page 651.

<sup>\*</sup> All returns in United States Dollar terms.

Any mention of an investment decision is intended only to illustrate our investment approach or strategy, and is not indicative of the performance of our strategy as a whole. Any such illustration is not necessarily representative of other investment decisions.

<sup>&</sup>lt;sup>2</sup> Past performance does not guarantee future results, which may vary. Returns are net of expenses and inclusive of dividends, where applicable.

<sup>3</sup> Cumulative Net Returns.

	Notes	All China Equity Portfolio <sup>(a)</sup> USD	Asia Equity Portfolio USD	Emerging Markets Equity ESG Portfolio USD	Emerging Markets Equity Portfolio USD	Global Environmental Impact Equity Portfolio USD	Global Equity Income Portfolio USD	Global Equity Partners ESG Portfolio USD	Global Equity Partners Portfolio USD	Global Future Health Care Equity Portfolio USD	Global Future Technology Leaders Equity Portfolio USD
Assets Investments, at value, excluding derivatives Unrealised gain on non-deliverable bond forward contracts Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on futures and futures on duration hedging share classes	3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	108,811,276	260,260,980	449,776,928 	5,085,016,977 	614,919,229	24,234,818	47,992,899 	1,272,826,775 2,036,587	264,224,659	4,281,888,056 <u>—</u>
Unrealised gain on swap contracts and swap contracts on duration hedging share classes Upfront payments paid on swap transactions Market value of purchased options	3(d) 3(d) 3(d)	=	=	=	=	=	=	=	=	=	=
Cash Due from Brokers Receivable for investments sold	3(e) 3(f),13	90,9 <u>84</u> 266,412	4,277,622 —	5,718,873 2,005,150	55,637,054 10.313.732	5,836,238 2.442.658	123,889	52,829 	5,238,089 —	4,000,510	65,600,766 8,870,442
Receivable for shares sold Dividends receivable excluding swap contracts and contracts for difference Dividends receivable on swap contracts	3(b) 3(b)	1,099,748 118,234 —	18,578 127,859	1,279,991 896,649	16,906,170 8,622,247	9,674,016 467,112	6,802 31,288	64,548 40,434	10,236,897 1,309,832	2,419,647 67,349	3,056,035 1,156,268 —
Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable	3(b) 3(b) 5	Ξ	Ξ	<u> </u>	<u> </u>	<u> </u>	<u> </u>	<u> </u>	<u> </u>	Ξ	=
Interest tax reclaim receivable Interest receivable on securities lending Investment Adviser fees waived receivable	5 6 6	=	17		10,528	=	13,723	12,506	458	=	=
Other assets Total Assets	-	110,386,654	264,685,144	459,683,131	5,176,526,686	38 <b>633,436,549</b>	24,415,227	48,170,826	1,292,107,505	270,712,165	4,360,571,567
Liabilities Bank overdraft Due to Brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on futures and futures on duration hedging share classes	3(f),13 3(d) 3(d)	=	=	Ξ	958 	=	=	=	2,160,000 209,258	=	1,108 254 —
Unrealised loss on swap contracts and swap contracts on duration hedging share classes Upfront payments received on swap transactions Market value of written options Market value of covered forward mortgage backed securities	3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	Ξ		=	Ξ		=	=	=	=	=
Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts	3(b)	339,877 24 —	1,780,568 65,753	2,962,544 36,660 —	34,218,668 18,450,150	4,291,599 2,663,956 —	Ξ	4,992	12,148,088	975,701 670,350	13,695,707 428,592 —
Interest payable excluding Swap Contracts Dividends payable on swap contracts Securities lending fee payable	3(b) 3(b) 6	=	$\frac{-}{2}$	=	44,724 1,053	=	=	=	<u>—</u> 46	=	=
Distributions payāble Investment Adviser fee payable Performance fees payable	8 6 6	70,951	153,156	345,244	12,421,042 4,072,093	454,270	146 25,903	37,455	751,160	204,449	371,250
Administration fees payable Depositary fees payable Distribution and servicing fees payable Transfer Agent fee payable	666	34,069 29,816 — 15,763	63,550 66,605 10,862 32,276 10,876	67,346 57,392 163 18,323	399,903 986,309 78,279 212,676 183,622	88,975 57,661 15,570 20,274	29,946 13,795 426 20,188	31,432 19,419 2,056 20,409	199,205 97,230 5,325 65,576	41,251 12,764 351 20,623	332,504 271,026 853 15,697 77,864
Taxe d'abonnement payable Capital gains tax payable Audit fee payable Management Company fees payable	5	4,486 	1,346,029 12,093 4,230	12,789 547,573 8,841 5,675	20,182,488 15,995 80,290	29,546 8,790 10,392	1,899 8,842 619	3,065 8,842 1,02 <u>1</u>	59,299 8,842 24,1 <u>93</u>	13,034 	8,790 38,240
Directors rees payable Legal fees payable Insurance fees payable Printing fees payable	6	80 12,581 841 1,833	7,893 6,994 5.366	213 10,104 1,187 1,273	7,433 71,949 67,990 78,844	5,871 236 1,060	23 11,831 2,843 1,953	47 12,129 823 1,474	1,975 15,298 25,227 20,467	1,706 242 150	962 61,594 4,528 18,093
Publisfiing fees payable Payable for Withholding Tax on Dividend and Interest Income Tax reporting fees payable Paying Agency fee payable Regulatory reporting fees payable Regulatory reporting fees payable	5	994 600 18,401 12,557 9,335	1,541 1,546 26,382 12,586 11,361	1,431 88,539 21,968 12,557 11,031	2,966 500,763 32,548 11,769 33,110	1,899 87,921 36,303 12,148 26,229	1,953 1,229 5,355 20,523 12,557 9,634	1,326 5,693 21,844 12,557 9,998	3,895 191,134 33,961 13,021 19,851	822 17,790 29,981 8,935 8,803	1,502 230,901 31,742 12,148 36,168
Other liabilities Total Liabilities	_	10,904 <b>576,721</b>	21,654 <b>3,641,323</b>	9,572 <b>4,220,425</b>	94,657 <b>92,250,279</b>	1,720 <b>7,814,420</b>	10,944 <b>178,656</b>	364 <b>194,946</b>	18,066 <b>16,071,147</b>	4,106 <b>2,034,882</b>	26,413 <b>15,665,936</b>
Shareholders' Equity Swing Pricing	3(k)	109,809,933	261,043,821	455,462,706	5,084,276,407	625,622,129	24,236,571	47,975,880	1,276,036,358	268,677,283	4,344,905,631
Shareholders' Equity (after Swing Pricing)	-	109,809,933	261,043,821	455,462,706	5,084,276,407	625,622,129	24,236,571	47,975,880	1,276,036,358	268,677,283	4,344,905,631

<sup>(</sup>a) Refer to Appendix II.

	Notes	Global Millennials Equity Portfolio USD	India Equity Portfolio USD	Japan Equity Partners Portfolio <sup>(b)(c)</sup> JPY	Japan Equity Portfolio <sup>(b)(c)</sup> JPY	US Equity Portfolio USD	US Focused Growth Equity Portfolio USD	US Small Cap Equity Portfolio <sup>(a)</sup> USD	US Technology Opportunities Equity Portfolio USD	Global Infrastructure Equity Portfolio USD	Global Real Estate Equity Portfolio USD
Assets Investments, at value, excluding derivatives	3(d)	2,397,512,069	2,012,571,362	230,554,877	146,827,759	821,760,086	40,503,643	69,233,067	337,502,294	24,054,328	43,272,734
Unrealised gain on nón-deliveráble bond forward contracts Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on futures and futures on duration hedging share classes Unrealised gain on swap contracts and swap contracts on duration hedging share classes Unfond navments paid on swap transactions	3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	2,007,012,000	998,815	621,137	669,677	4,284,865		46,443	——————————————————————————————————————	24,004,020 — — —	
Market value of purchased options Cash	3(e)	633,390	73,988,540	3,442,781	2,262,075	10,903,287	55,962	58,307	5,155,189	59,816	146,261
Due from Brokers Receivable for investments sold Receivable for shares sold Dividends receivable excluding swap contracts and contracts for difference Dividends receivable on swap contracts	3(f),13 3(b) 3(b)	12,924,467 1,421,893	3,814,677 2,127,743 1,763,022 1,007,237	30,000 361,507 1,379,327 977,881	10,169 147,204 876,894	784,324 894,654	14,587 11,215	184,598 37,286	3,934,541 149,2 <u>38</u>	309,109 55,301	5,815 2,186 131,860
Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable Interest tax reclaim receivable	3(b) 3(b) 5	64,235 2,359		131	487	584		102		993	11,778
Interest receivable on securities lending Investment Adviser fees waived receivable Other assets	6	2,359	<u>-</u> 4.813	1,026	1,128	504 —	9,112 286	1,653		18,475	14,781
Total Assets		2,412,558,413	2,096,276,209	237,368,667	150,795,393	838,627,800	40,594,805	69,561,456	346,748,729	24,498,022	43,585,415
Liabilities Bank overdraft Due to Brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Unfront payments received on swap transactions Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable valuding Swap Contracts Dividends payable on swap contracts Securities lending fee payable	3(f),13 3(d) 3(d) 3(d) 3(d) 3(d) 3(d) 3(b) 3(b) 3(b) 6	327 	2,259,953	103 108,000 37,362 — — 3,189,315 707,507 — — 13	451,000 38,248 — — — 239,769 136,149 — — 49	4,920,000 22,655 — — — — 610,581 — — 58	10,724		3,985,413	4,511	26,755
Distributions payable Investment Adviser fee payable	8 6	1,931,249	1,765,311	132,849	95,761	913,721	46,291	44,614	5,693	852 25,878	130,394 36,085
Performance fees payable Administration fees payable Depositary fees payable Distribution and servicing fees payable Transfer Agent fee payable Taxe d'abonnement payable Capital gains tax payable	6666655	213,871 126,007 164,295 58,972 112,105	237,270 557,312 60,232 169,623 95,379 57,161,550	25,282 22,868 5,515 7,332	22,467 18,593 7,103 8,895 4,557	155,332 65,894 10,123 57,836 62,645	31,455 13,511 5,457 24,361	31,628 45,194 334 18,494 4,946	45,109 15,402 5 19,545 5,590	49,326 21,494 5,579 32,707 1,769	49,323 35,139 150 33,689 1,792
Audit feë payable ' Management Company fees payable Directors fees payable Legal fees payable Insurance fees payable	6 6	8,402 47,082 369 52,748 287	71,041 40,885 7,658	946 2,738 166 1,887 786	946 1,862 310 2,407 3,166	8,842 26,863 1,755 22,186 17,392	8,842 1,183 69 12,774 3,456	8,842 2,078 67 12,442 1 187	19,638 2,876 2 — 3,559	8,842 608 28 12,516 198	8,841 620 97 7,525 1,606
Printing fees payable Publishing fees payable Publishing fees payable Payable for Withholding Tax on Dividend and Interest Income Tax reporting fees payable Paying Agency fee payable Regulatory reporting fees payable Other liabilities	5	287 17,211 1,935 247,038 29,146 12,598 15,294 12,832	48,290 39,831 2,209 201,447 25,506 12,775 14,284 120,311	2,696 258 149,762 3,400 1,324 1,731	3,166 2,492 294 134,297 3,437 1,416 3,206	17,392 13,337 2,487 259,910 31,752 12,681 15,458 17,949	3,456 2,914 1,368 3,353 21,982 12,557 9,987 10,141	1,187 1,333 1,325 11,175 21,309 12,556 9,957 9,464	683 44,763 27,482 10,537 8,169 12,338	198 5,651 2,651 11,651 32,810 12,557 13,317 11,409	7,525 1,606 1,338 2,651 21,818 32,813 12,557 13,430 12,193
Total Liabilities		6,356,140	62,890,867	4,401,840	1,176,424	7,249,457	220,425	237,218	4,206,804	249,257	428,816
Shareholders' Equity Swing Pricing	3(k)	2,406,202,273	2,033,385,342	232,966,827	149,618,969	831,378,343	40,374,380	69,324,238	342,541,925	24,248,765 41,223	43,156,599
Swing Pricing Shareholders' Equity (after Swing Pricing)	ο(K) .	2,406,202,273	2,033,385,342	232,966,827	149,618,969	831,378,343	40,374,380	69,324,238	342,541,925	24,289,988	43,156,599

<sup>(</sup>a) Refer to Appendix II.
(b) Expressed in '000
(c) Refer to Note 3(i).

	Notes _	North America Energy & Energy Infrastructure Equity Portfolio USD	Emerging Markets CORE <sup>®</sup> Equity Portfolio <sup>(c)</sup> USD	Europe CORE <sup>®</sup> Equity Portfolio EUR	Global CORE <sup>®</sup> Equity Portfolio <sup>(c)</sup> USD	Global Small Cap CORE® Equity Portfolio <sup>(c)</sup> USD	US CORE <sup>®</sup> Equity Portfolio <sup>(c)</sup> USD	US Small Cap CORE® Equity Portfolio <sup>(c)</sup> USD	Asia High Yield Bond Portfolio USD	Emerging Markets Corporate Bond Portfolio USD	Emerging Markets Debt Blend Portfolio USD
Assets Investments, at value, excluding derivatives	3(d)	50,404,176	3,086,912,456	1,750,270,889	3,733,224,296	692,318,415	1,726,963,652	218,024,507	169,739,577	3,896,317,221	1,009,999,435
Unrealised gain on non-deliverable bond forward contracts Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on futures and futures on duration hedging share classes Unrealised gain on swap contracts and swap contracts on duration hedging share classes Upfront payments paid on swap transactions Market value of purchased options	3(d) 3(d) 3(d) 3(d) 3(d) 3(e)	=	4,975 1,375,050	1,637,058 381,733	53,2 <u>25</u>	210,033	956 — —	18,228 —	6,680 3,047 —	26,639,192 114,726 1,995,122 2,803,913	94,255 22,810,272 12,493 3,283,404 2,006,031 1,006,662
Market Value of purchased options Cash Due from Brokers Receivable for investments sold Receivable for shares sold	3(e) 3(f),13	312,663 246,688 407,245	79,024,185 1,711,594 548,360 6,923,880	47,881,862 1,847,277 42,161,260 1,682,467	62,270,516 27,910 3,093,225	18,504,485 295,963 1,131,690 947,868	22,362,547 — 2,676,115	3,335,481 161,877 835,969 20,556	3,140,515 176,737 198,557 1,237,310	59,823,045 54,364,743 9,051,417 6,391,175	19,516,884 19,516,884 17,074,769 20,471,735 6,103
Dividends receivable excluding swap contracts and contracts for difference Dividends receivable on swap contracts	3(b) 3(b)	221,413	11,100,962	1,575,134	8,964,986 —	1,481,577	1,582,563	157,183	426	17,055	5,434
Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable	3(b) 3(b)	<u> </u>	747,620	378 	1,945,293	137,982	49,433	 14,293	2,564,835	44,969,358 363,856	13,585,601 1,334,052
Interest tax reclaim receivable Interest receivable on securities lending	5 6	110	15,214	37,707	6,881	836	49,433	14,2 <u>93</u> 336 515	1,780	36,181	83,387
Investment Adviser fees waived receivable Other assets	6 _	7,142 —	=	=			=	_	26	=	
Total Assets Liabilities	-	51,681,228	3,188,364,296	1,852,107,713	3,809,586,332	715,028,849	1,753,635,266	222,568,945	177,069,490	4,102,887,004	1,111,290,517
Bank overdraft Due to Brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Unfront ouwments received on swap transactions.	3(f),13 3(d) 3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	= =	204 2,502 —	302,000 21,466 —	5,376 230,104 32,940 —	908 23,181 —	310,010 57,437 —		92 1,631 18,110	1,056 25,640,000 4,352,124 629,053 262,065 238,894	5,279 13,130,000 14,422,212 89,586 3,370,924 1,757,286
Market value of written options Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts		818,988 	1,437,699 4,122,374	41,788,795 1,268,779 379	10,212,820	4,065,056	2,234,667	769,335 1,652,627	1,004,381 3,515	7,730,000 5,271,310 51,603	616,185 47,574,923 18,619 933,378
Interest payable excluding Swap Contracts Dividends payable on swap contracts Securities lending fee payable Distributions payable	3(b) 3(b) 3(b) 6	<u></u>	1,521	3,771	— 688 69	2 84	=	<u></u>	112,699	1,099,959	=
Investment Adviser fee payable Performance fees payable	6	55,295	1,618,451	842,642	1,229,028	410,911	930,544	52,333	88,930	2,550,394	339,809
Administration fees payable Depositary fees payable Distribution and servicing fees payable Transfer Agent fee payable Taxe d'abonnement payable	66665	29,943 22,689 2,679 23,484 3,876	296,560 905,792 769 117,919 87,196	201,298 262,545 55,069 108,208 61,929	376,260 354,260 112,423 153,233 99,013	126,250 130,505 13,596 68,771 27,845	220,977 132,524 74,663 83,970 59,155	59,694 44,861 3,937 36,750 6,616	44,184 26,134 11 23,450 4,799	371,736 260,921 12,633 155,131 125,703	167,263 295,660 327 22,031 16,350
Capital gains tax payable Audit fee payable Management Company fees payable Directors fees payable Legal fees payable	5 6 6	8,842 1,199 107 12,452	5,465,792 11,653 40,830 8,196 68,671	7,288 26,360 6,264 46,976	8,402 46,739 11,678 90,963	12,093 12,869 1,184 17,089	11,653 26,886 3,871 73,483	8,843 2,837 606 14,233 7,779	25,566 1,986 	11,653 55,775 4,912 56,294	12,093 8,759 3,262 22,809
Insurance fees payable Printing fees payable Publishing fees payable Publishing fees payable Payable for Withholding Tax on Dividend and Interest Income Tax reporting fees payable	5	8,946 4,643 1,216 62,491 20,566	13,242 37,098 2,606 1,310,793	19,223 39,010 2,809 86,258 26,493	40,402 60,005 4,365 1,655,933 34,407	9,486 11,539 2,334 263,813 32,207	16,795 28,020 2,253 474,697 31,200	11,215 1,450 42,466	2,593 4,631 2,083 	40,015 57,047 4,154 — 35,645	6,058 9,510 1,554 — 24,642
Paying Agency fee payable Regulatory reporting fees payable Other liabilities		20,566 12,593 9,722 9,644	32,356 11,874 25,001 88,712	26,493 11,424 28,253 59,870	34,407 11,924 35,258 65,304	32,207 11,850 16,668 39,368	31,200 11,905 16,791 33,260	23,557 11,900 10,919 13,471	39,333 9,705 18,196 9,212	35,645 12,737 45,632 75,832	24,642 12,851 24,241 35,801
Total Liabilities	_	1,109,386	15,707,811	45,277,109	14,871,594	5,297,609	4,834,761	2,775,463	1,442,023	49,152,278	82,921,423
Shareholders' Equity Swing Pricing	3(k) -	50,571,842	3,172,656,485	1,806,830,604	3,794,714,738	709,731,240	1,748,800,505	219,793,482	175,627,467	4,053,734,726	1,028,369,094
Shareholders' Equity (after Swing Pricing)	-\-''	50,571,842	3,172,656,485	1,806,830,604	3,794,714,738	709,731,240	1,748,800,505	219,793,482	175,627,467	4,053,734,726	1,028,369,094

<sup>(</sup>c) Refer to Note 3(i).

	Notes	Emerging Markets Debt Local Portfolio USD	Emerging Markets Debt Portfolio USD	ESG-Enhanced Emerging Markets Short Duration Bond Portfolio <sup>(a)</sup> USD		ESG-Enhanced Europe High Yield Bond Portfolio <sup>(a)</sup> EUR	ESG-Enhanced Global Income Bond Portfolio <sup>(a)</sup> USD	ESG-Enhanced Sterling Credit Portfolio <sup>(a)</sup> GBP	Global Credit Portfolio (Hedged) USD	Global Fixed Income Portfolio USD	Global Fixed Income Portfolio (Hedged) EUR
Assets Investments, at value, excluding derivatives Unrealised gain on non-deliverable bond forward contracts Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on futures and futures on duration hedging share classes Unrealised gain on futures and survey of unrealised gain on swap contracts and swap contracts on duration hedging share classes Unfront payments paid on swap transactions Market value of purchased options Cash	3(d) 3(d) 3(d) 3(d) 3(d) 3(d) 3(e)	1,719,102,549 237,539 43,872,238 64,923 8,533,950 3,919,667 2,270,892 31,899,141	5,282,514,212 82,778,351 558,315 19,245,282 15,891,817 3,465,928 82,657,883	63,138,049 633,034 10,004 — 1,004,335	370,292,937 1,170,499 20,296 863,473 2,000,084 8,143,624	79,660,968 134,327 5,391 18,373 1,220,315	62,427,900 485,386 20,115 42,702 49,848 1,012,329	22,222,267 — 12,723 8,755 87,179 332,000 4,493 378,579	1,766,627,711 10,163,749 914,064 6,327,733 13,254,640 849,125 43,500,887	233,650,381 1,137,974 177,623 866,320 2,159,685 218,898 6,591,945	1,263,866,622 19,808,359 707,590 5,469,524 12,906,508 1,272,775 31,493,458
Due from Brokers Receivable for investments sold Receivable for shares sold Dividends receivable excluding swap contracts and contracts for difference Dividends receivable on swap contracts	3(f),13 3(b) 3(b) 3(b) 3(b)	36,964,147 33,369,193 2,114,546 11,361	217,636,512 4,636,000 5,940,495 19,758	127,506 1,016 158	1,669,246 50,236,399	110,519	123,772 913,794 393,978 324	294,767 402,520 —	27,640,000 41,628,127 531,908 7,179	2,877,551 20,991,137 313,330 481	26,165,552 124,715,227 1,453,338 153
Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable Interest tax reclaim receivable Interest tax reclaim receivable Interest receivable on securities lending	3(b) 3(b) 5 5 6	24,719,385 3,108,896 342,539	58,992,521 3,133,024 — — — 4	768,923 — — —	2,274,609 44,653 —	833,573 	609,331 8,536 — — 9,433	330,460	13,477,048 693,651 — —	1,196,750 25,895 — —	5,412,551 348,079 — — —
Investment Adviser fees waived receivāble Other assets Total Assets	6	1,910,530,966	5,777,470,102	19,055 — <b>65,702,080</b>	11,950 — 436,727,770	7,589 — <b>82,113,458</b>	9,433 91 <b>66,097,539</b>	11,806 — <b>24.085.549</b>	1,925,615,822	2,797 — <b>270,210,767</b>	1,493,619,736
Liabilities Bank overdraft Due to Brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Upfront payments received on swap transactions Market value of written options	3(f),13 3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	24,690,000 35,559,669 15,260 8,791,398 2,903,644 1,389,979	1,090 58,107,559 52,729,426 1,475,486 8,350,434 17,489,728 2,128,107	94,825 21,203	1,186,558 164,524 107,537 878,594 1,798,504	10,908 317,994 5,281 2,409 28,158	266,634 1,551 443 1,371	2,729 32,771 1,168 88,875 265,703 8,944	12,666,375 12,266,387 133,744 3,611,539 8,550,100 2,714,542	540,000 509,969 77,669 828,588 2,155,872 481,964	25 13,609,755 12,925,679 707,125 5,392,667 11,816,570 2,644,958
Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable excluding Swap Contracts Dividends payable on swap contracts Securities lending fee payable	3(d) 3(b) 3(b) 3(b) 6	89,355,670 3,472,469 2,329,191	35,123,710 12,272,684 1,366,479	=	40,049,310 627,884 12,327 —	1,004,094 2,832 — —	6,816,4 <u>86</u> 30 —	945,963 67,061 41,341 —	86,245,622 977,103 73,591 —	2,113,164 45,336,350 123,676 3,156 —	10,481,810 237,436,157 2,444,717 21,661 —
Distributions payable ' / Investment Adviser fee payable Performance fees payable	8 6 6	129,393 904,374 —	628,388 2,981,557 —	30,468	85,243	2,298 37,306	1,391 24,285 —	8,452	467,771	77,824	262,221
Administration fees payable Depositary fees payable Distribution and servicing fees payable Transfer Agent fee payable Taxe, d'abonnement payable	666654	231,656 504,465 4,100 65,367 32,250 1,881	583,754 654,149 183,165 228,067 186,691	45,982 20,991 210 27,995 3,704	66,118 123,561 1,131 18,559 18,871	30,612 35,250 525 22,071 2,855	36,845 27,728 58 28,678 1,047	13,885 73,505 9,648 1,561	224,594 265,461 14,831 65,685 48,534	70,742 167,501 5,231 24,116 7,654	165,533 246,501 1,926 40,137 42,084
Capital gains tax payable Audit fee payable Management Company fees payable Directors fees payable Legal fees payable Insurance fees payable Printing fees payable Publishing fees payable Publishing fees payable	6 6	1,440 16,124 5,602 31,512 28,415 23,490 3,136	15,996 86,094 17,926 126,941 95,076 95,146 8,075	12,215 1,567 140 12,363 2,016 2,056 2,209	10,495 6,599 904 13,259 1,797 5,764 840	10,495 1,043 144 8,840 3,683 2,453 1,379	28,408 508 2,529 2,283 8,333 1,935	12,931 550 80 9,631 4,369 1,743 428	16,436 24,879 3,145 24,308 31,211 22,175 3,499	16,436 3,450 350 14,126 5,294 3,847 1,289	14,280 17,452 1,815 17,762 15,006 13,304 2,195
Payable for Withholding Tax on Dividend and Interest Income Tax reporting fees payable Paying Agency fee payable Regulatory reporting fees payable Other liabilities	5	33,851 12,667 31,060 38,892	39,046 18,850 73,254 118,831	28,820 12,568 21,864 9,900	16,053 10,363 20,129 14,772	22,149 10,363 20,946 11,716	41,988 14,148 25,479 16,447	11,194 9,053 17,521 17,390	33,418 12,557 29,209 31,040	21,668 12,555 18,870 15,214	27,247 10,362 27,364 23,226
Total Liabilities Shareholders' Equity		170,622,369 1,739,908,597	195,185,709 5,582,284,393	351,096 65,350,984	45,239,696 391,488,074	1,595,804 80,517,654	7,348,605 58,748,934	1,646,496 22,439,053	128,557,756 1,797,058,066	52,636,575 217,574,192	298,409,539 1,195,210,197
Swing Pricing Shareholders' Equity (after Swing Pricing)	3(k)	1,739,908,597	5,582,284,393	65,350,984	391,488,074	80,517,654	164,497 58,913,431	22,439,053	1,797,058,066	(282,846) 217,291,346	1,195,210,197

<sup>(</sup>a) Refer to Appendix II.

	Notes	Global High Yield Portfolio USD	Global Sovereign Bond Portfolio USD	Short Duration Opportunistic Corporate Bond Portfolio USD	US Dollar Short Duration Bond Portfolio USD	US Fixed Income Portfolio USD	US Mortgage Backed Securities Portfolio USD	Emerging Markets Multi-Asset Portfolio USD	ESG-Enhanced Global Multi-Asset Balanced Portfolio <sup>(a)</sup> USD	Global Multi-Asset Conservative Portfolio USD	Global Multi-Asset Growth Portfolio USD
Assets Investments, at value, excluding derivatives	3(d)	3,179,013,785	620,415,321	208,101,167	389,065,333	296,623,325	536,367,572	20,134,158	120,553,140	467,586,212	195,607,209
Unrealised gain on non-deliverable bond forward contracts Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on futures and futures on duration hedging share classes Unrealised gain on swap contracts and swap contracts on duration hedging share classes Unfent payments paid on swap transactions	3(d) 3(d) 3(d) 3(d) 3(d) 3(d)	9,315,010 246,273 6,173,877 1,536,516	11,105 9,156,864 149,384 5,935,846 7,123,641 642,132	346,012 — 613,649	242,315 21,293 178,037 263,279 25,572	190,720 484,611 1,622,483	497,629 3,661 877,696 21,195 171,444	74,832 13,330 30,947 45	1,095,678 84,644 19,101 104,120 206,674	1,781,437 626,049	310,090 1,063,093
Market value of purchased options Cash Due from Brokers Receivable for investments sold Receivable for shares sold	3(e) 3(f),13	45,910,038 12,445,607 4,907,260 2,836,707	12,213,729 10,271,662 19,490,894 120	4,345,797 2,108,213 30,440	5,838,970 829,325 2,940,935 362,500	15,856 10,110,715 1,719,315 —	171,444 15,914,235 1,977,491 214,268,511 52,978 2,189	1,287,844 114,470 20,880 825	4,163,663 202,984 1,679,299 209,435	827,669 8,492,496 382,124 2,000,000 464,666	476,598 3,481,924 1,039,760 2,100,000 165,564 596
Dividends receivable excluding swap contracts and contracts for difference Dividends receivable on swap contracts Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable	3(b) 3(b) 3(b) 3(b) 5	2,2 <u>57</u> 41,561,838 784,394	1,03 <u>4</u> 4,339,049 940,257	2,236,2 <u>17</u>	6 <u>12</u> 1,582,027 17,500	870 819,355 72,971	638,855 —	17,695 — 137,971 4,575 653	87,171 249,732 9,844 1,764	778	
Interest tax reclaim receivable Interest receivable on securities lending Investment Adviser fees waived receivable Other assets	66	20,143	62,119 — —	2,322	5,3 <u>29</u>	6,133	<u> </u>	1,2 <u>39</u> 30,5 <u>36</u>	6,370	=	<u> </u>
Total Assets Liabilities		3,304,753,705	690,753,157	217,783,817	401,373,027	311,666,354	770,793,456	21,870,000	128,674,104	482,161,431	204,244,834
Bank overdraft Due to Brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes	3(f),13 3(d) 3(d) 3(d)	1,126 8,580,000 7,540,437 176,990	57 7,650,000 6,964,707 42,102 5,543,829	303 146,032 30,484 32,919	18,824 11,597 118,749	2,012 10,000 87,742 49,269 240,643	670,000 4,873 33,759 365,040	19 48,981 246 —	26,291 1,037,884 389,386 38,956	1,150,000 451,386 84,615	40,000 147,337 <u>—</u>
Upfront payments received on swap transactions Market value of written options	3(d) 3(d) 3(d) 3(d) 3(d)	1,873,678	6,420,274 1,074,578	=	78,802 24,843	1,127,153 33,993	1,725,389 214,659	1,741 —	67,785	246,596	158,046
Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable excluding Swap Contracts	3(b) 3(b) 3(b)	40,171,306 4,786,397 50,173	32,892,983 690,140	10,224,851 3,023	15,932,519 1,004,200	5,254,264 47,262,724 10,000	14,206,094 397,347,705 71,242 3,766	68,103 813 2,129	3,580,395 290,221	856,2 <u>67</u>	472,558 
Dividends payable on swap contracts Securities lending fee payable Distributions payable	3(b) 6	2,014 1,559,957	=	=	=	<u></u>	=	<u> </u>	=	=	=
Investment A'dvíser fee payable Performance fees payable	6 6	1,211,612	292,320	148,386	70,506	77,670	54,948	24,901	93,244	265,466	135,001
Administration fees payable Depositary fees payable Distribution and servicing fees payable Transfer Agent fee payable	6666	382,155 235,606 35,407 168,357	111,476 318,996 — 13,435	78,112 32,827 2,348 42,695	75,170 47,123 15,944	56,173 117,226 1,223 27,947	99,752 35,648 1,527 28,800	45,809 94,527 39 34,410	39,657 24,024 3,592 23,086	100,556 44,834 5,219 24,744	54,336 30,644 459 22,737
Taxe d'abonnement payable Capital gains tax payable Audit fee payable Management Company fees payable	5 6	94,464 — 16,551 42,566	10,048 — 12,092 5,320 1,799	10,656 — 12,093 3,178	14,302 — 12,091 4,987 933	7,976 — 16,436 2,294 352	7,578 — 16,436 3,547	3,226 47,964 11,652 711	8,030 8,842 3,774	2,163 8,842 6,044 4,440	2,100 8,842 2,451
Directors fees payable Legal fees payable Insurance fees payable Printing fees payable Publishing fees payable	O	8,640 64,749 117,804 66,867 7,389	1,799 18,387 6,979 6,638 774	564 13,701 6,784 6,193 2,983	13,816 2,024 7,079 663	12,634 8,175 4,824 1,574	1,041 15,818 9,458 6,536 1,671	84 69,943 2,116 610 2,320	301 9,129 2,298 3,552 1,216	1,499 13,459 5,419 6,790 1,326	641 11,040 2,737 3,958 1,216
Payable for Withholding Tax on Dividend and Interest Income Tax reporting fees payable Paying Agency fee payable Regulatory reporting fees payable Other liabilities	5	38,271 20,716 51,278 108,222	16,789 12,557 21,049 13,994	33,162 12,557 14,311 12,092	15,766 12,557 19,040 13,032	1,514 25,248 12,557 20,334 12,027	25,534 12,557 21,643 15,689	1,073 32,462 12,557 21,961 20,078	15,374 21,096 12,557 18,472 11,161	22,057 12,557 21,374 13,738	21,096 12,557 18,924 11,578
Total Liabilities		67,412,732	62,141,323	10,870,254	17,514,567	54,482,926	415,000,710	623,492	5,730,323	3,344,951	1,158,258
Shareholders' Equity	3(14)	3,237,340,973	628,611,834	206,913,563	383,858,460	257,183,428	355,792,746	21,246,508	122,943,781	478,816,480	203,086,576
Swing Pricing Shareholders' Equity (after Swing Pricing)	3(k)	3,237,340,973	628,611,834	206,913,563	191,929 384,050,389	257,183,428	355,792,746	21,246,508	122,943,781	478,816,480	203,086,576

<sup>(</sup>a) Refer to Appendix II.

	Notes _	Global Multi-Asset Income Portfolio USD	US Real Estate Balanced Portfolio USD	Emerging Markets Total Return Bond Portfolio USD	Global Absolute Return Portfolio USD	Global Fixed Income Plus Portfolio (Hedged) EUR	Global Strategic Income Bond Portfolio USD	Global Strategic Macro Bond Portfolio USD	Strategic Absolute Return Bond I Portfolio USD	Strategic Absolute Return Bond II Portfolio USD	Multi-Manager Dynamic World Equity Portfolio USD
Assets Investments, at value, excluding derivatives Unrealised gain on non-deliverable bond forward contracts Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on futures and futures on duration hedging share classes Unrealised gain on swap contracts and swap contracts on duration hedging share classes Unfornt payments paid on swap transactions Market value of purchased options Cash Due from Brokers Receivable for investments sold Receivable for shares sold	3(d) 3(d) 3(d) 3(d) 3(d) 3(d) 3(e) 3(f),13	235,008,258 441,950 2,120,611 661 4,469 30,946,472 13,305,658 1,066,191 3,202,526	218,945,062 524,435 25,871 162,163 — 3,467,573 643,939 36,039	172,819,744 11,493 3,195,549 32,301 569,561 726,557 260,899 3,166,687 4,848,516 11,025,569	225,494,643 884,575 2,306,820 2,472,587 738,623 833,114 29,637,980 17,058,641 943,433 43,106	1,759,327,924 32,760.86 1,355,756 12,458,281 27,220,327 4,275,596 9,563,365 80,755,065 234,440,673	1,434,764,918 20,516,966 484,462 29,363,298 37,399,739 4,222,481 26,813,567 98,318,648 4,493,145 71,179	599,220,371 56,940 17,812,636 97,488 11,144,872 19,279,602 2,831,471 7,484,012 24,264,004 8,055,156 42,336	668,190,202 5,973,486 136,875 5,616,693 10,868,307 1,523,924 30,852,834 16,463,653 4,854,818	145,370,846 1,576,789 20,580 2,568,981 4,918,195 669,226 7,280,813 5,764,127 2,502,095	587,287,583 2,136,267 — — 8,370,894 2,244,685
Dividends receivable excluding swap contracts and contracts for difference Dividends receivable on swap contracts Interest receivable excluding swap contracts Interest receivable on swap contracts Dividend tax reclaim receivable Interest tax reclaim receivable Interest tax reclaim receivable Interest tax reclaim receivable Interest tax reclaim receivable Office on securities lending Investment Adviser fees waived receivable Other assets	3(b) 33(b) 33(b) 5566	146,381 1,353,034 17,511 — 4,609	37,371 1,291,672 1,542 	635 1,927,662 283,424 791 9,714	74,696 3,470 641,937 73,352 5,832 — — — 202	9.081,411 528,559 ———————————————————————————————————	8,211 7,443,315 1,088,270 10,815	2,764 1,310,713 234,938 — — 5,211	2,704 1,893,417 65,853 2,360 —	520,777 82,268 983 37,083	646,463 83 446,921 174
Total Assets Liabilities Bank overdraft Due to Brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Upfront payments received on swap transactions Market value of written options Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable excluding Swap Contracts Interest payable excluding Swap Contracts Dividends payable on swap contracts Securities lending fee payable Distributions payable Investment Adviser fee payable Performance fees payable Administration fees payable Depositary fees payable Distribution and servicing fees payable Transfer Agent fee payable Transfer Agent fee payable Administration fees payable Management Company fees payable Management Company fees payable Insurance fees payable Insurance fees payable Insurance fees payable Insurance fees payable Publishing fees payable Publishing fees payable Payable for Withholding Tax on Dividend and Interest Income Tax reporting fees payable Regulatory reporting fees payable Other liabilities	3(0,10) 3(0,10) 3(3,33) 3(3,33) 3(3,33) 3(3,33) 3(3,33) 3(3,33) 3(3,33) 4(3,33) 5(4,33) 6(5,33) 6(6,63	287,618,331  1,465 527,666 21,876 21,876	225,135,667  500,000 2,656 11,595 487 472,850 175,000 311,853 — 175,000 311,853 — 112,557 189,154 68,881 35,349 600 48,521 13,838 12,933 4,736 4,288 13,647 16,108 8,780 2,099 9,047 31,500 12,557 22,061 15,055	198,879,102  672  370,002  3703,112  19,559  616,651  743,095  159,473  23,669,462  200,978   5,171  52,943  131,181  11,06  2,760  12,092  1,468  429  11,106  1,538  1,527  1,547  24,338  1,2557  20,578  14,712	281,213,011  4 685,637 2,227,842 93,412 1,719,275 793,520 4,113,730 550,910 3,037 2,082 65,963 67,348 132,053 1 29,017 8,223 26,079 216,436 2,315 2,902 2,023 2,031 2,012 2,012 2,013 2,017 2,023 2,031 2,017 2,012 2,013 2,017 2,012 2,013 2,017 2,013 2,017 2,013 2,017 2,013 2,017 2,013 2,017 2,013 2,017 2,013 2,017 2,013 2,017 2,013 2,017 2,013 2,017 2,013 2,017 2,013 2,017 2,017 3,017 2,017 3,017 3,000	2,171,951,981  30,369,353 24,271,274 419,160 12,139,375 29,698,925 7,176,347 13,868,919 441,112,892 276,198 276,198 246,960 192,137 364,853 2,488 39,160 44,052 24,480 44,052 31,760 14,280 24,422 215,797 18,093 2,151 27,079 10,363 30,192 38,022	1,664,999,014  8,770,000 16,063,895 1777,1693 20,774,623 46,902,971 254,380,551 700,167 302,291	4,906 9,780,000 9,495,947 385,402 11,806,101 19,002,895 7,181,693 193,434,560 1,491,492 89,374	746,445,126  1,822 1,150,006 6,331,904 163,265 5,484,423 12,813,610 3,384,991 86,634,218 32,036 2,409 13,131,218 298,438 4961 6,019 8,177 16,992 5,438 2,209 18,961 16,372 7,170 2,068 29,771 12,557 23,937 26,686	34, 30,000 1,865,917 68,330 2,249,059 5,565,851 1,346,858 35,380,841 17,820	910,000 1,264,017
Total Liabilities Shareholders' Equity Swing Pricing	3(k)	9,342,706 278,275,625	2,191,852 222,943,815 —	29,795,585 169,083,517	10,617,618 270,595,393	560,575,337 1,611,376,644	361,085,447 1,303,913,567	253,585,616 438,256,898	116,625,165 629,819,961	47,066,593 124,246,337	7,058,598 594,074,576
Shareholders' Equity (after Swing Pricing)		278,275,625	222,943,815	169,083,517	270,595,393	1,611,376,644	1,303,913,567	438,256,898	629,819,961	124,246,337	594,074,576

	Notes	Global Corporate Portfolio (Hedged) NOK	Absolute Return Tracker Portfolio USD	Alternative Trend Portfolio USD	Combined Total Period Ended 31 May 2021 USD
Assets Investments, at value, excluding derivatives	3(d)	16,526,670,839	734,192,597	323,982,544	65,043,853,549
Unrealised gain on non-deliverable bond forward contracts Unrealised gain on forward currency contracts and share class specific forward currency contracts Unrealised gain on futures and futures on duration hedging share classes Unrealised gain on swap contracts and swap contracts on duration hedging share classes Upfront payments paid on swap transactions Market value of purchased options Cash Due from Brokers Receivable for investments sold Receivable for shares sold Dividends receivable expluding swap contracts and contracts for difference	3(d) 3(d) 3(d) 3(d) 3(d) 3(e) 3(f),13	207,862,852 6,037,790 69,578,269 175,033,640 9,119,783 269,787,742 408,962,142 223,915,899	1,120,401 4,018,882 3,316,137 6,896,746 48,580 93,156,360 43,379,550 1,300,260 16,728,553 308,982	4,026,431 6,418,566 511,903 4,729,362 31,577,195 51,306,679 4,518,214 2,337	411,332 380,371,330 26,082,914 141,051,182 209,652,405 28,416,413 1,261,369,120 851,512,751 965,091,697 203,608,426 60,238,085
Dividends receivable on swap contracts Interest receivable excluding swap contracts Interest receivable on swap contracts Interest receivable on swap contracts	3(b) 3(b) 3(b) 5 5 6	106,214,105 12,704,380	103,172 657,711	12,229 456,611	3,470 263,559,073 16,084,884
Interest tax reclaim receivable	5	=	5,193	=	9,760,348 542,696
Interest receivable on securities lending Investment Adviser fees waived receivable Other assets	6	=	4,368	7	109,130 261,360 32,592
Total Assets		18,015,886,759	905,237,492	427,542,078	69,462,012,757
Liabilities Bank overdraft Due to Brokers Unrealised loss on forward currency contracts and share class specific forward currency contracts Unrealised loss on futures and futures on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Unrealised loss on swap contracts and swap contracts on duration hedging share classes Unfrealised loss on swap contracts and swap contracts on duration hedging share classes Unfrealised loss on swap contracts Market value of covered forward mortgage backed securities Payable for investments purchased Payable for shares redeemed Interest payable on swap contracts Interest payable en swap contracts Dividends payable en swap contracts Securities lending fee payable Unvestment Adviser fee payable Performance fees payable Performance fees payable Unstibutions payable Unstibution and servicing fees payable Transfer Agent fee payable Transfer Agent fee payable Transfer Agent fee payable Capital gains tax payable Audif fee payable Management Company fees payable Directors fees payable Printing fees payable Printing fees payable Printing fees payable Printing fees payable Payable for Withindding Tax on Dividend and Interest Income Tax reporting fees payable Regulatory reporting fees payable Cotter liabilities Total Liabilities	3(9,000)00000 3(9,000)00000 3(3,000)000 3(3,000)000 3(3,00	282,783,471 142,796,389 41,993,564 479,221,055 24,410,147 482,335,888 977,491 3,586,685 1,402,242 2,680,740 526,752 269,113 160,346 143,467 45,187 316,485 140,909 166,232 1,084 81,622 98,516 52,266 321,524	2,633,754 1,786,271 291,182 794,641 1,513 29,900 1,299,914 5,616,291 2,858 1,079 47,125 31,588 12,933 13,758 12,933 13,758 19,934 19,489 19,489 19,489 19,489 19,489 19,489 19,489 11,49	1,757,754 2,795,145 476,631 476,631	282,554,747 245,990,840 245,990,840 245,990,840 245,2648 252,732 245,2990,840 245,648 25,556,521,640 25,997,444 24,766 31,161 31,998,300 33,012,395 31,12,395 31,13,13,13,14,14,14,14,14,14,14,14,14,14,14,14,14,
Total Liabilities Shareholders' Equity		1,064,570,511	13,556,860 891.680.632	10,888,412 416.653.666	3,795,085,888 65,666,926,869
Swing Pricing	3(k)	- 10,931,310,240	- 031,000,032	410,033,000	114,803
Shareholders' Equity (after Swing Pricing)	` '	16,951,316,248	891,680,632	416,653,666	65,667,041,672

	Notes	All China Equity Portfolio <sup>(a)</sup> USD	Asia Equity Portfolio USD	Emerging Markets Equity ESG Portfolio USD	Emerging Markets Equity Portfolio USD	Global Environmental Impact Equity Portfolio USD	Global Equity Income Portfolio USD	Global Equity Partners ESG Portfolio USD	Global Equity Partners Portfolio USD	Global Future Health Care Equity Portfolio USD	Global Future Technology Leaders Equity Portfolio USD
Income Dividend Income excluding swap contracts and contracts for difference	3(b)	304,223	1,455,248	2,681,655	36,579,456	2,866,616	329,612	285,823	6,928,122	332,822	6,049,035
Dividend Income on swap contracts Interest Income excluding swap contracts	3(b) 3(b)	=	=	=	=	=	=	=	=	=	=
Interest Income on swap contracts Net (amortisation)/ Net accretion	3(b) 3(b)	=	=	=	=	=	=	=	=	=	=
Interest Income on securities lending	6′ _		82		193,774		1,343		9,288		
Expenses	_	304,223	1,455,330	2,681,655	36,773,230	2,866,616	330,955	285,823	6,937,410	332,822	6,049,035
Bank overdraft interest expense Dividend Expense on swap contracts	3(b) 3(b)	166	=	660	3,389	1,954	=	<u>26</u>	3,574	32	489
Interest Expense excluding swap contracts Interest Expense on swap contracts	3(b) 3(b)	=	384	2	_	_	_	_	48	_	1,076
Fees charged on securities lending Investment Adviser fee	6	409,953	8	1,477,451	19,377	2,045,960	134 122,519	216,557	929	843,441	
Performance fees	6	· —	774,528	—	23,306,730	· · · —	· —	· —	3,974,999	· —	· · · —
Depositary fees Administration fees	6	20,516 23,660	47,561 44,648	36,900 51,635	721,345 285,148	41,406 70,767	12,300 19,945	10,508 20,942	68,547 137,042	11,098 35,328	226,069 238,101
Distribution and servicing fees Transfer Agent fees	6	12,260 12,821	59,478 24,596 31,684	527 14,316 33,265	465,708 162,074 557,752	55,519 19,669 76,927	2,265 15,161	10,452 15,813 10,232	29,683 49,760 167,808	1,489 17,638 34,504	3,506 15,121 244,150
Taxe d'abonnement Audit fee	5	12,821 8,893 8,293	31,684 8,893 22,755	33,265 6,320 25,063	557,752 12,632 458,904	76,927 6,269 45,280	15,161 5,297 6,321 3,087	10,232 6,321 6.410	167,808 6,321 124,695	34,504 8,031 17,545	244,150 6,269 211,477
Management Company fees Directors fees	6 6	8,293 251 4,924	22,755 544 7,080	25,063 456 5,603	458,904 12,677 51,723	45,280 428 6,360	51	6,410 131 4,654	124,695 3,368 10,956	5	211,477 9,260
Legal fees Insurance fees		4,924 148	7,080 1,232	5,603 406	51,723 11,971	6,360 78	4,690 500	144	4 442	6,884 196	9,260 23,247 1,507
Printing fees Publishing fees		2,035 1,309	4,091 2,065	1,910 1,969	41,356 3,874	2,725 2.457	2,126 1,613	1,927 1,745	12,447 5,116	2,422 1,790	1,507 11,602 1,955 9,029 10,714
Tax Reporting fees Paying Agency fees		8,986 11,706	12,307 12,182	10,686 11,210	14,505 12,623	10,609 10,839	9,798 11,909	10,100 11,510	15,825 12,707	8,366 11,826	9,029
Regulatory reporting fees Other expenses		11,439 12,815	12,490 23,941	11,981 18,321	18,515 133,809	17,003 17,066	11,890 12,350	12,063 6,171	15,523 21,451	15,821 15,821 11,289	13,289 37,194
Outer expenses	_	550,175	1,090,467	1,708,681	26,294,112	2,431,316	241,956	345,706	4,665,241	1,027,705	2,885,286
Less: Investment Adviser fee waived	6	_					79,419	72,577			
Total expenses Withholding tax on dividends and other investment income	5	<b>550,175</b> 11,705	<b>1,090,467</b> 253,170	<b>1,708,681</b> 342,196	<b>26,294,112</b> 5,023,362	<b>2,431,316</b> 446,526	<b>162,537</b> 59,654	<b>273,129</b> 54,653	<b>4,665,241</b> 1,150,736	<b>1,027,705</b> 75,761	<b>2,885,286</b> 1,332,787
Net investment income/(expense) for the Period		(257,657)	111,693	630,778	5,455,756	(11,226)	108,764	(41,959)	1,121,433	(770,644)	1,830,962
Net realised gain/(loss) on investment securities  Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		7,219,126	11,631,521	5,900,097	206,828,188	23,977,202	317,219	3,810,080	51,580,804	(3,341,819)	360,269,260
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		_	103,424	_	_	_	_	_	_	_	_
forward currency contracts		209,810	195,335	(211,939)	(18,799,976)	385,073	41,702	271,544	982,498	3,058	5,232,066
Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes Net realised gain/(loss) on options contracts		=	=	=	=	=	=	=	=	=	=
Net realised gain/(loss)		7,428,936	11,930,280	5,688,158	188,028,212	24,362,275	358,921	4,081,624	52,563,302	(3,338,761)	365,501,326
Net change in unrealised gain/(loss) on investment securities  Net change in unrealised gain/(loss) on covered forward mortgage backed securities		(504,884)	9,877,043	24,543,593	421,389,204	28,339,629	2,165,341	1,634,615	102,486,618	5,721,063	61,551,983
Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration hedging share classes		_	14,369	_	_	_	_	_	_	_	_
Net change in unrealised gain/(loss) on non deliverable bond forward contracts  Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		_		_	_	_	_	_	_	_	_
class specific forward currency contracts Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		1,065	(1,047)	23,284	141,621	15,806	192	1,040	1,741,905	449	(16,520)
share classes Net change in unrealised gain/(loss) on options contracts		=	_	=	=	=	=	=	=	=	=
Net change in unrealised gain/(loss)	_	(503,819)	9,890,365	24,566,877	421,530,825	28,355,435	2,165,533	1,635,655	104,228,523	5,721,512	61,535,463
Net income gain/(loss) for the Period		6,667,460	21,932,338	30,885,813	615,014,793	52,706,484	2,633,218	5,675,320	157,913,258	1,612,107	428,867,751

<sup>(</sup>a) Refer to Appendix II.

	Notes	Global Millennials Equity Portfolio USD	India Equity Portfolio USD	Japan Equity Partners Portfolio <sup>(b)(c)</sup> JPY	Japan Equity Portfolio <sup>(b)(c)</sup> JPY	US Equity Portfolio USD	US Focused Growth Equity Portfolio USD	US Small Cap Equity Portfolio <sup>(a)</sup> USD	US Technology Opportunities Equity Portfolio USD	Global Infrastructure Equity Portfolio USD	Global Real Estate Equity Portfolio USD
Income Dividend Income excluding swap contracts and contracts for difference Dividend Income on swap contracts	3(b) 3(b)	3,671,305	3,945,640	1,405,380	1,132,789	4,627,593	47,744	243,387	671,641	278,320	943,513
Interest Income excluding swap contracts Interest Income on swap contracts	3(b) 3(b) 3(b)	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ
Net (amortisation)/ Net accretion Interest Income on securities lending	3(b)	31,532	=	13,011	18,033	763	=	=	=	=	
		3,702,837	3,945,640	1,418,391	1,150,822	4,628,356	47,744	243,387	671,641	278,320	943,513
Expenses Bank overdraft interest expense Dividend Expense on swap contracts Interest Expense excluding swap contracts Interest Expense on swap contracts Interest Expense on swap contracts Fees charged on securities lending Investment Adviser fee	3(b) 3(b) 3(b) 3(b) 66	3,439 — — 3,153 9,380,305	173 — — — 9,919,985	5,157 — — 1,301 722,556	3,490 — — 1,803 531,102	357 76 5,476,360	271,600		15,092	68   113,368	203,756
Performance fees Depositary fees Administration fees Distribution and servicing fees Transfer Agent fees	0666666	102,535 157,215 856,478 52,153	377,349 162,466 332,876 140,385	17,063 16,930 4,500	12,606 14,407 41,054 7,154	44,196 101,550 55,418 45,564	9,307 20,942 32,242 18,798	22,057 21,510 1,446 14,508	14,244 41,798 29 17,062	13,437 32,910 21,381 25,168	20,413 32,911 954 25,934
Taxe d'abonnement Audit fee Management Company fees Directors fees	5 6 6	322,823 6,633 230,093 3,125 39.084	297,645 26,945 226,504 13,650 23,760	19,623 664 14,746 541 1,459	12,273 664 10,326	191,055 6,321 147,471 2,596 7,712	9,558 6,321 6,950 127 4,571	14,721 6,320 10,528 106	15,740 8,126 8,126 11,985 1 5,671	4,385 6,320 2,524 50	5,678 6,320 3,536 150
Legal fees Insurance fees Printing fees Publishing fees Tax Reporting fees Paying Agency fees Regulatory reporting fees		39,064 51 10,360 2,801 12,948 11,809 12,135 67,064	23,760 8,503 21,531 2,907 14,169 15,417 12,067 111,975	1,499 140 1,480 368 1,492 1,167 1,419 3,416	1,034 1,563 1,399 400 1,526 1,324 1,545 5,065	7,712 3,062 8,220 3,256 13,750 12,687 13,258 20,206	4,571 608 2,670 1,788 10,238 11,876 12,061 13,173	4,718 406 1,894 1,744 10,095 11,779 12,069	3,671 3,547 2,029 1,836 9,199 9,888 15,157 19,942	4,478 35 2,065 3,488 14,790 11,861 14,555 12,253	5,678 6,320 3,536 5,829 282 2,419 3,488 14,790 11,952 14,525 12,631
Other expenses	-	11,274,204	11,708,307	814,022	648,202	6,153,115	432,830	359,120	191,346	283,136	365,568
Less: Investment Adviser fee waived	6 -					-	50,536	33,355	-	112,194	87,118
Total expenses Withholding tax on dividends and other investment income	5	<b>11,274,204</b> 770,141	<b>11,708,307</b> 827,656	<b>814,022</b> 215,234	<b>648,202</b> 173,487	<b>6,153,115</b> 1,340,141	<b>382,294</b> 13,025	<b>325,765</b> 65,778	<b>191,346</b> 180,613	<b>170,942</b> 40,222	<b>278,450</b> 126,581
Net investment income/(expense) for the Period	-	(8,341,508)	(8,590,323)	389,135	329,133	(2,864,900)	(347,575)	(148,156)	299,682	67,156	538,482
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		55,607,673	54,252,045	11,795,332	9,885,029	40,185,713	2,487,407	9,232,334	2,457,384	309,171	506,262
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		_	(2,403,040)	58,632	(81,855)	_	_	_	_	_	_
forward currency contracts  Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes  Net realised gain/(loss) on options contracts		883,309 —	(10,241,618)	2,380,150	2,137,090	(50,609)	=	(2,538)	(73,978)	168,569 —	245,262
Net realised gain/(loss)	-	56,490,982	41,607,387	14,234,114	11,940,264	40,135,104	2,487,407	9.229.796	2,383,406	477,740	751,524
Net change in unrealised gain/(loss) on investment securities Net change in unrealised gain/(loss) on covered forward mortgage backed securities Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration	-	112,966,441	350,376,700	(3,191,626)	750,027	70,691,349	267,507	(34,913)	21,260,442	1,147,235	4,473,075
hedging share classes Net change in unrealised gain/(loss) on non deliverable bond forward contracts Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		Ξ	1,018,078	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ	Ξ
class specific forward currency contracts Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		12,907	606,169	499,168	179,377	1,829,694	84	21,127	_	(411)	(2,058)
share classes Net change in unrealised gain/(loss) on options contracts		_	_	_	_	=	_	_	=	_	_
Net change in unrealised gain/(loss)	-	112,979,348	352,000,947	(2,692,458)	929,404	72,521,043	267,591	(13,786)	21,260,442	1,146,824	4,471,017
Net income gain/(loss) for the Period	-	161,128,822	385,018,011	11,930,791	13,198,801	109,791,247	2,407,423	9,067,854	23,943,530	1,691,720	5,761,023

<sup>(</sup>a) Refer to Appendix II.

<sup>(</sup>b) Expressed in '000

<sup>(</sup>C) Refer to Note 3(i)

	Notes	North America Energy & Energy Infrastructure Equity Portfolio USD	Emerging Markets CORE <sup>®</sup> Equity Portfolio <sup>(c)</sup> USD	Europe CORE <sup>®</sup> Equity Portfolio EUR	Global CORE <sup>®</sup> Equity Portfolio <sup>(c)</sup> USD	Global Small Cap CORE® Equity Portfolio <sup>(c)</sup> USD	US CORE <sup>®</sup> Equity Portfolio <sup>(c)</sup> USD	US Small Cap CORE® Equity Portfolio <sup>(c)</sup> USD	Asia High Yield Bond Portfolio USD	Emerging Markets Corporate Bond Portfolio USD	Emerging Markets Debt Blend Portfolio USD
Income Dividend Income excluding swap contracts and contracts for difference	3(b)	950,008	40,037,040	31,942,141	34,210,750	6,143,362	10,467,359	1,292,728	1,466	54,849	10,610
Dividend Income on swap contracts Interest Income excluding swap contracts Interest Income on swap contracts	3(b) 3(b) 3(b) 3(b) 3(b)	Ξ	380	Ξ	Ξ	Ξ	=	Ξ	2,712,499	91,072,287 895,481	24,223,540 810,536
Net (amortisation)/ Net accretion Interest Income on securities lending	3(b)	6,247	288,960	148.237	120,967	12,309	Ξ	4.466	391,187	799,343	(64,197)
· ·		956,255	40,326,380	32,090,378	34,331,717	6,155,671	10,467,359	1,297,194	3,105,152	92,821,960	24,980,489
Expenses Bank overdraft interest expense Dividend Expense on swap contracts Interest Expense excluding swap contracts	3(b) 3(b) 3(b) 3(b)	183 	5,187 	73,355 4,256	19,492 1,1 <del>43</del>	1,630 275	14,700 128	Ξ	$\frac{92}{6}$	1,659 7,821	3,137
Interest Expense on swap contracts Fees charged on securities lending Investment Adviser fee Performance fees	3(b) 6 6	625 296,756	28,896 9,172,658	14,8 <u>24</u> 4,924,016	12,097 7,020,982	1,231 2,165,150	5,331,020	447 286,150	<u></u>	14,512,229	2,065,480
Depositary fees Administration fees Distribution and servicing fees Transfer Agent fees Taxe d'abonnement	066665	11,568 19,945 10,553 19,102 11,527	572,678 205,380 4,347 93,992 263,847	167,779 144,233 309,353 74,770 184,839	235,795 252,187 654,547 108,066 311,457	75,631 89,785 75,443 45,712 86,966	88,517 149,486 401,783 59,646 185,612	31,972 40,807 16,408 36,776 22,792	18,566 33,706 63 15,264 10,809	188,943 257,144 70,702 117,441 374,278	200,330 112,083 2,025 16,455 52,345
Audit fee Management Company fees Directors fees Legal fees Insurance fees Printing fees		6,321 6,390 133 4,812 1,575 3,437	9,205 226,974 9,679 43,849 2,331	5,479 152,446 7,634 35,612 3,235 20,945	6,633 272,365 14,966 49,269 7,114	8,893 68,664 1,736 7,122 1,670 7,341	9,205 156,150 6,138 45,870 2,958	6,321 15,922 749 5,278 1,370	9,959 6,518 92 6,934 1,951	9,206 309,454 11,547 49,949 7,045	52,843 52,381 4,034 10,328 1,067 6,155 2,043
Publishing fees Tax Reporting fees Paying Agency fees Regulatory reporting fees Other expenses		3,437 1,599 9,601 11,936 11,867 11,500	20,224 3,409 14,344 13,239 14,874 95,542	20,945 3,628 12,445 12,568 12,791 77,002	32,178 5,656 16,251 14,410 16,803 79,300	7,341 3,067 14,216 14,440 16,587 31,712	15,403 2,951 13,459 13,116 17,424 40,715	6,570 1,903 11,033 12,413 12,079 14,366	2,709 2,492 10,340 14,348 16,332 13,358	30,860 5,444 17,490 13,276 24,123 74,154	11,595 12,626 16,153 29,085
Less: Investment Adviser fee waived	6	439,430 46,769	10,800,655	6,241,210	9,130,711	2,717,271	6,554,281	523,356 2.077	454,555 59,356	16,082,765	2,606,215
Total expenses Withholding tax on dividends and other investment income	5	<b>392,661</b> 59,706	<b>10,800,655</b> 6,024,090	<b>6,241,210</b> 2,786,156	<b>9,130,689</b> 5,577,428	<b>2,717,271</b> 1,170,877	<b>6,554,281</b> 2,653,761	<b>521,279</b> 287,126	<b>395,199</b> 435	16,082,765	<b>2,606,215</b> 206,151
Net investment income/(expense) for the Period		503,888	23,501,635	23,063,012	19,623,600	2,267,523	1,259,317	488,789	2,709,518	76,739,195	22,168,123
Net realised gain/(loss) on investment securities  Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		1,233,539	504,881,029	190,430,047	430,002,460	82,957,367	232,749,936	35,386,461	273,509	25,193,908	3,958,117
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		_	4,136,770	1,315,482	(3,900)	1,533,693	3,167,872	(11,399)	(5,635)	(28,992,406)	(4,854,698)
forward currency contracts  Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes  Net realised gain/(loss) on options contracts		144,982	8,143,789	(2,864,973)	18,278,986	3,110,407	2,086,948	(54) 	20,878	20,544,360 1,841,950 —	22,439,055 (1,670,644) 272,118
Net realised gain/(loss)		1,378,521	517,161,588	188,880,556	448,277,546	87,601,467	238,004,756	35,375,008	288,752	18,587,812	20,143,948
Net change in unrealised gain/(loss) on investment securities Net change in unrealised gain/(loss) on covered forward mortgage backed securities Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration		10,138,730	(12,489,861) — 95,828	91,058,870 — 381,733	115,867,562 —	53,096,770 — 170,675	53,378,583 — (216,750)	19,117,387 — 18,228	(468,681) — (13,883)	(24,746,350)	(8,955,174)
hedging share classes  Net change in unrealised gain/(loss) on non deliverable bond forward contracts  Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share class specific forward currency contracts		(410)	58,886	2,961,187	(755,676)	52,115	, , _	10,220	(8,524)	(1,179,498) — 1,642,629	(221,184) (122,252) (10,503,813)
Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		(410)	50,000	2,901,107	(133,076)	52,115	(1,076,953)	_	(0,324)		,
share classes Net change in unrealised gain/(loss) on options contracts										750,416 —	(1,851,719) (360,751)
Net change in unrealised gain/(loss)		10,138,320 12.020,729	(12,335,147)	94,401,790 306.345.358	115,111,886 583.013.032	53,319,560 143,188,550	52,084,880 291,348,953	19,135,615 54,999,412	(491,088) 2.507.182	(23,532,803)	(22,014,893)
Net income gain/(loss) for the Period		12,020,729	528,328,076	300,345,358	583,013,032	143,188,550	291,348,953	54,999,412	2,507,182	71,794,204	20,297,178

<sup>(</sup>c) Refer to Note 3(i).

	Notes	Emerging Markets Debt Local Portfolio USD	Emerging Markets Debt Portfolio USD	ESG-Enhanced Emerging Markets Short Duration Bond Portfolio <sup>(a)</sup> USD		ESG-Enhanced Europe High Yield Bond Portfolio <sup>(a)</sup> EUR	ESG-Enhanced Global Income Bond Portfolio <sup>(a)</sup> USD	ESG-Enhanced Sterling Credit Portfolio <sup>(a)</sup> GBP	Global Credit Portfolio (Hedged) USD	Global Fixed Income Portfolio USD	Global Fixed Income Portfolio (Hedged) EUR
Income Dividend Income excluding swap contracts and contracts for difference Dividend Income on swap contracts Interest Income on swap contracts Interest Income on swap contracts Interest Income on swap contracts Net (amortisation)/ Net accretion Interest Income on securities lending	3(b) 3(b) 3(b) 3(b) 3(b) 6	44,261 38,695,882 1,415,832 777,626	30,448 129,670,790 3,561,799 4,196,167	34 <u>5</u> 1,717,8 <u>70</u> (195,5 <u>25</u> )	2,788,948 61,508 (1,521,248)	1,352,9 <u>28</u> 39,3 <u>97</u>	827 718,465 18,079 (78,847)	20 426,589 26,953 (89,801)	19,41 <u>8</u> 20,245,75 <u>8</u> 1,496,218 (2,616,513)	3,5 <u>51</u> 2,259,165 108,717 (289,1 <u>30</u> )	12,588,130 837,965 (1,957,252)
· ·		40,933,601	137,459,204	1,522,690	1,329,208	1,392,325	658,524	363,761	19,144,881	2,082,303	11,468,843
Expenses Bank overdraft interest expense Dividend Expense on swap contracts Interest Expense excluding swap contracts Interest Expense on swap contracts Fees charged on securities lending	3(b) 3(b) 3(b) 3(b) 6	856 71,976	17,536 93,911	56 11 —	20,0 <u>87</u> 5,9 <u>61</u>	3,855 106 2,960	453 42 2	68 584 —	1,329 — 36,080	161 	152,286
Investment Adviser fee Performance fees Depositary fees Administration fees Distribution and servicing fees Transfer Agent fees	6666666	5,496,476 370,406 156,181 24,563 48,884	19,151,895 429,820 381,500 1,099,428 169,428	186,221 13,794 30,515 1,247 21,521	477,750 72,051 46,726 7,187 13,712	224,432 19,656 23,713 2,948 16,345	97,200 19,835 27,261 337 19,758	60,801 39,388 10,186 7,122	2,533,212 174,343 150,718 56,145 53,162	428,598 102,101 35,721 31,874 18,720	1,703,673 157,450 111,772 11,841 32,629
Taxe d'abonnement Audit fee Management Company fees Directors fees Legal fees	5 6 6	100,044 12,320 94,364 6,463 13,868	592,781 12,632 543,456 24,743 61,406	11,950 9,015 9,389 262	53,252 7,348 36,756 1,152	8,085 7,348 5,689 250 4 358	2,597 9,179 2,068 75 6,031	4,293 8,885 3,962 97 3,217	151,056 12,319 114,743 4,896 11,324	26,689 12,319 19,367 640 5,259	128,222 10,181 101,612 3,594 8,987
Insurance fees Printing fees Publishing fees Tax Reporting fees Paying Agency fees Regulatory reporting fees Other expenses		5,003 13,350 4,114 15,788 13,183 18,725 43,760	16,740 51,207 10,660 20,511 24,270 34,588 120,941	4,893 223 2,500 2,907 15,383 11,870 18,306 11,507	5,217 303 3,579 1,094 7,961 11,105 13,222 14,399	1,620 2,274 1,902 10,036 10,488 14,410	1,870 2,731 2,794 10,227 13,986 12,763 5,548	6.243 10.054 11.500 13.827	5,495 12,745 4,616 15,314 12,798 19,497 33,845	3,139 1,708 9,924 12,344 16,854 16,694	2,525 7,879 2,845 11,749 10,897 14,276 30,201
·		6,510,324	22,857,453	351,570	798,862	373,594	234,755	182,887	3,403,637	743,044	2,502,619
Less: Investment Adviser fee waived	6		3	104,835	90,647	60,439	96,391	89,925		63,601	
Total expenses Withholding tax on dividends and other investment income	5	<b>6,510,324</b> 790,181	22,857,450	<b>246,735</b> 62	<b>708,215</b> 76	313,155	<b>138,364</b> 1,757	<b>92,962</b> 982	3,403,637	<b>679,443</b> 1,412	2,502,619
Net investment income/(expense) for the Period		33,633,096	114,601,754	1,275,893	620,917	1,079,170	518,403	269,817	15,741,244	1,401,448	8,966,224
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		8,047,845	44,911,013	148,095	101,449	(52,543)		645,539	18,612,871	903,598	1,425,458
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		(487,879)	(56,668,245)	190,258	(203,175)	113,129	(138,769)		(11,510,748)	(1,625,946)	(11,481,031)
fonward currency contracts Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes Net realised gain/(loss) on options contracts		(17,442,560) (2,676,095) 542,068	75,615,829 12,403,702 993,451	76,031 	(1,365,045) 155,946 —	(390,194) (30,411)	· —	156,532 (171,883) 13,132	482,990 (1,625,250) 823,668	461,465 (171,332) 72,431	(2,262,885) (1,388,978) 823,258
Net realised gain/(loss)		(12,016,621)	77,255,750	414,384	(1,310,825)	(360,019)		423,548	6,783,531	(359,784)	(12,884,178)
Net change in unrealised gain/(loss) on investment securities Net change in unrealised gain/(loss) on covered forward mortgage backed securities Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration		133,790	(139,504,839)	(474,003)	(351,210)	1,441,592	53,859	(1,226,392)	(36,651,043)	(4,622,215) 4,824	(24,596,440) 34,897
hedging share classes  Net change in unrealised gain/(loss) on non deliverable bond forward contracts  Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share eless exectly forward currency contracts.		(77,742) (279,024)	(3,208,107)	3,398 — 161,650	(245,370) — 685,086	(1,154)	· —	(5,597) — (98,128)	706,101	(151,961) — (83,314)	(1,317,593)
class specific forward currency contracts Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		(14,975,627)	(23,321,532)	101,050	·	(130,256)		, , ,	(1,489,834)	(83,314)	1,194,216
share classes Net change in unrealised gain/(loss) on options contracts		(7,302,948) (782,828)	1,827,089 (1,363,176)		19,809	(2,103)		(7,501) 2,056	3,023,538 (122,434)	28,276 16,207	56,965 (240,170)
Net change in unrealised gain/(loss)		(23,284,379)	(165,570,565)	(308,955)	108,315	1,308,079	365,716	(1,335,562)	(34,533,672)	(4,808,183)	(24,868,125)
Net income gain/(loss) for the Period		(1,667,904)	26,286,939	1,381,322	(581,593)	2,027,230	601,533	(642,197)	(12,008,897)	(3,766,519)	(28,786,079)

<sup>(</sup>a) Refer to Appendix II.

	Notes	Global High Yield Portfolio USD	Global Sovereign Bond Portfolio USD	Short Duration Opportunistic Corporate Bond Portfolio USD	US Dollar Short Duration Bond Portfolio USD	US Fixed Income Portfolio USD	US Mortgage Backed Securities Portfolio USD	Emerging Markets Multi-Asset Portfolio USD	ESG-Enhanced Global Multi-Asset Balanced Portfolio <sup>(a)</sup> USD	Global Multi-Asset Conservative Portfolio USD	Global Multi-Asset Growth Portfolio USD
Income Dividend Income excluding swap contracts and contracts for difference	3(b) 3(b)	334,338	5,618	_	4,074	4,589	7,884	153,274	1,566,957	8,901,381	1,913,498
Dividend Income on swap contracts Interest Income excluding swap contracts Interest Income on swap contracts Net (amortisation)/ Net accretion Interest Income on securities lending	3(b) 3(b) 3(b) 6	82,294,440 4,960,517 (1,400,414) 132,989	7,440,089 725,350 (1,201,090)	4,505,3 <u>19</u> 102,3 <u>96</u>	4,224,8 <u>25</u> 44,479 (876,268)	1,715,113 112,803 (191,974)	5,576,143 193,725 (91,344)	258,406 7,799 (14,938)	192,524 11,810 (42,939)	= = =	= =
F		86,321,870	6,969,967	4,607,715	3,397,110	1,640,531	5,686,408	404,541	1,728,352	8,901,381	1,913,498
Expenses Bank overdraft interest expense Dividend Expense on swap contracts Interest Expense excluding swap contracts Interest Expense on swap contracts Fees charged on securities lending	3(b) 3(b) 3(b) 3(b)	582 9,396	484 15,209	=	=	=	=	165 568	1,1 <u>70</u> 1,3 <u>96</u>	2,2 <u>97</u> 2,3 <u>97</u>	8 <u>50</u> 3,0 <u>17</u>
Investment Adviser fee Performance fees	6	13,299 7,377,016	1,721,017	855,477	380,895	318,136	336,064	164,668	516,203	1,528,700	782,930
Depositary fees Administration fees Distribution and servicing fees Transfer Agent fees Taxe d'abonnement Audit fee	66665	155,382 251,668 215,002 127,497 278,591 13,187	212,054 75,577 10,212 31,666 8,893	22,288 52,885 12,675 31,918 33,603 8,893	28,009 47,584 13,147 42,323 8,892	66,595 33,787 7,226 20,678 20,941 12,319	23,804 60,323 10,832 21,722 25,331 12,319	45,217 29,918 275 25,894 5,639 9,204	13,843 26,848 18,884 17,800 21,555 6,321	29,013 67,908 25,170 18,850 8,337 6,321	18,217 36,217 3,069 16,849 7,271 6,321
Management Company fees Directors fees Legal fees Insurance fees Printing fees Publishing fees	6	247,618 11,900 45,183 20,743 36,607 9,694	31,333 2,311 8,554 1,229 4,337 1,018	18,294 735 5,309 1,195 5,003 3,925 15,110	27,578 1,328 6,553 357 4,465 872 8,658	11,838 513 4,984 1,440 3,642 2,064	22,343 1,441 6,136 1,665 4,542 2,194 11,459	4,701 114 32,390 140 1,934 3,053 14,470	20,305 407 5,718 405 2,919 1,599 10,371	34,282 1,851 7,781 954 4,524 1,744 10,792	13,922 828 7,012 482 3,121 1,599 10,371
Tax Reporting fees Paying Agency fees Regulatory reporting fees Other expenses		19,818 27,501 29,976 47,827 8,938,487	8,912 11,841 15,935 13,974 2,174,556	15,110 12,351 22,627 13,093 1,115,381	8,658 12,192 15,147 12,839 610,839	11,945 12,089 16,922 12,213 557,332	11,459 12,621 16,837 15,653 585,286	14,470 12,150 18,546 24,846 393,892	10,371 11,833 16,899 16,014 710,490	10,792 12,019 16,322 17,389 1,796,651	10,371 11,934 16,780 14,477 955,267
Less: Investment Adviser fee waived	6			10,221	34,567	63,138	_	181,070	33,127	-	
Total expenses Withholding tax on dividends and other investment income	5	<b>8,938,487</b> 174,554	<b>2,174,556</b> 189,385	1,105,160	576,272	<b>494,194</b>	585,286	<b>212,822</b> 16,411	<b>677,363</b> 40,125	1,796,651	955,267
Net investment income/(expense) for the Period		77,208,829	4,606,026	3,502,555	2,820,838	1,146,335	5,101,122	175,308	1,010,864	7,104,730	958,231
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		32,851,311	1,079,145	1,837,469	(686,938)	(1,020,223)	(6,343,672)	1,815,789	14,516,890	7,307,626	9,331,995
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		(15,483,745)	(1,641,056)	(105)	303,298	(72,374)	266,663	(88,881)	554,779	1,002,487	2,197,016 236,060
forward currency contracts Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes Net realised gain/(loss) on options contracts		(1,747,835) 12,946,563 —	15,841,380 (698,808) 448,408	614,360 542,375	(84,405) (151,476) —	(354,501) (24,937) 41,944	497,358 48,501 (25,675)	(102,307)	2,240,651 1,310 174,063	4,216,033 692,586	364,049
Net realised gain/(loss)		28,566,294	15,029,069	2,994,099	(619,521)	(1,430,091)	(5,556,825)	1,624,601	17,487,693	13,218,732	12,129,120
Net change in unrealised gain/(loss) on investment securities Net change in unrealised gain/(loss) on covered forward mortgage backed securities Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration		(1,403,466)	(17,138,666)	(702,7 <u>27)</u>	(2,427,075)	(3,560,582) 6,015	(2,360,559) 557,263	(60,179)	(6,477,686)	3,297,593	11,246,817
hedging share classes Net change in unrealised gain/(loss) on non deliverable bond forward contracts Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		(346,459)	126,624 3,641	=	35,223 —	(52,484)	(65,296) —	12,764	(470,5 <u>99)</u>	(1,192,945) —	(200,552)
class specific forward currency contracts  Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		(17,755,009)	(4,987,728)	(179,746)	329,681	344,383	(108,688)	(46,645)	433,995	1,093,852	302,302
share classes Net change in unrealised gain/(loss) on options contracts		(9,152,431)	(3,303,724) (112,171)	(133,312)	1,673 1,399	118,969 7,429	759,971 (108,732)	(10,332)	19,101 (35,724)	(256,727)	(57,218)
Net change in unrealised gain/(loss)		(28,657,365)	(25,412,024)	(1,015,785)	(2,059,099)	(3,136,270)	(1,326,041)	(104,392)	(6,530,913)	2,941,773	11,291,349
Net income gain/(loss) for the Period		77,117,758	(5,776,929)	5,480,869	142,218	(3,420,026)	(1,781,744)	1,695,517	11,967,644	23,265,235	24,378,700

<sup>(</sup>a) Refer to Appendix II.

	Notes	Global Multi-Asset Income Portfolio USD	US Real Estate Balanced Portfolio USD	Emerging Markets Total Return Bond Portfolio USD	Global Absolute Return Portfolio USD	Global Fixed Income Plus Portfolio (Hedged) EUR	Global Strategic Income Bond Portfolio USD	Global Strategic Macro Bond Portfolio USD	Strategic Absolute Return Bond I Portfolio USD	Strategic Absolute Return Bond II Portfolio USD	Multi-Manager Dynamic World Equity Portfolio USD
Income Dividend Income excluding swap contracts and contracts for difference	3(b)	1,160,648	813.674	3.157	1,218,030	_	22,212	11.940	18,559	1.912	4,735,440
Dividend Income on swap contracts Interest Income excluding swap contracts	3(b) 3(b) 3(b) 3(b)	1,504,023	2.835.925	3.640.331	7,242 1,189,925	21.437.153	30.230.247	12.206.800	7.838.543	2.166.816	403
Interest Income on swap contracts Net (amortisation)/ Net accretion	3(b) 3(b)	(76,029)	42,513 365,294	76,959 144,994	146,898 (355,322)	21,437,153 1,279,354 (2,392,313)	3,126,518 (365,400)	166,138 (780,150)	163,078 (557,948)	170,608 (75,956)	=
Interest Income on securities lending	6′_	2,588,642	4,057,406	3,865,441	2,206,773	20,324,194	33,013,577	11,604,728	7,462,232	2,263,380	1,191 4,737,034
Expenses			4,037,400	· · ·							
Bank overdraft interest expense Dividend Expense on swap contracts	3(b) 3(b)	1,512		2,577	4,075	104,169	2,277	340	1,854	636	2,358
Interest Expense excluding swap contracts Interest Expense on swap contracts Fees charged on securities lending	3(b) 3(b)	5,095 75	<u>16</u>	=	13,460	_	_	=	=	=	
Investment Adviser fee	6	927,502	1,077,958	34,633 829	374,820	1,380,800	3,314,672	1,223,734 47,453	16,746 228	492,165 3,577	119 2,110,154
Performance fees Depositary fees	6	26,532 44,564	21,448 46,084	829 83,685 35,697	72,452 48,113	231,059 133,773	213,407 154,731	47,453 204,793 91,696	184,696 85,360	3,577 162,418 30,129	81,513 75,655
Administration fees Distribution and servicing fees	6	48,867	3.126	61	6	14.318	88.300	50.368	2.368	2,280 2,280	_
Transfer Agent fees Taxe d'abonnement	5	32,657 48,080	34,370 42,567	15,293 8,766	22,394 13,483	29,549 97,530	76,740 102,843	49,827 40,150	19,987 32,027	2,280 17,033 10,785	17,537 123,993
Audit fee Management Company fees	6	9,761 30,766	8,893 27,105	8,892 8,586	12,319 12,730	10,181 90,230	12,875 92,431	12,319 37,042	12,875 31,400	12,875 8,489	6,321 97,628
Directors fees Legal fees	ь	359 32,955 345	908 30,862	588 5,799 35	6,631 357	6,155 12,426	5,508 13,216	2,203 6,607	2,865 8,403	742 5,436 784	2,776 8,242
Insurance fees Printing fees Publishing fees		2,973 3,440	2,836 5,924 2,762	2,060 2,035	2,721 2,710	2,658 9,852 2,771	12,158 14,524 6,579	4,181 7,925 5,263	2,883 4,890 2,578	2,721 2,086	2,588 7,180 1,454 8,964 13,552
Tax Reporting fees		15,447 11,729	14,300 12,406	2,035 11,513 12,043	12,733 11,860	11,590 11,545	18,290 14,781	16,090 13,839	2,576 13,349 12,646	2,066 11,673 12,568	8,964 48,962
Paying Agenčy fees Regulatory reporting fees		11,729 19,057 17,458	17,789 14,911	12,043 17,060 14,682	13,556 35,312	13,346 13,575	21,493 37,250	25,597 28,006	17,026 21,180	17,057 17,057 19,867	13,552 10,894 20,038
Otfier expenses	-	1,279,174	1,364,265	264,834	660,564	2,194,527	4,202,075	1,867,433	473,361	813,321	2,590,966
Less: Investment Adviser fee waived	6	61,677		51,453	8,041			31,214		218,064	
Total expenses Withholding tax on dividends and other investment income	5	<b>1,217,497</b> 181,189	<b>1,364,265</b> 229,683	213,381	<b>652,523</b> 180,730	<b>2,194,527</b> 4,447	4,202,075	1,836,219	473,361	595,257	<b>2,590,966</b> 817,612
Net investment income/(expense) for the Period	_	1,189,956	2,463,458	3,652,060	1,373,520	18,125,220	28,811,502	9,768,509	6,988,871	1,668,123	1,328,456
Net realised gain/(loss) on investment securities  Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share		1,532,026	2,754,597	(3,926)	2,864,008	11,438,990	10,130,183	(18,283,385)	(851,696)	(1,680,409)	104,666,193
classes Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific		3,281,903	(152,044)	(1,903,232)	1,547,785	(28,704,094)	(10,981,799)	4,907,223	4,977,694	382,651	_
forward currency contracts		607,226	164,712	14,823,255 10,077	193,926 (3 113 957)	(27,269,031) (5 488 411)	46,532,220 (1 189 944)	11,582,586 (677,796)	62,487,770 (2,290,462)	7,876,816 (1.254.102)	5,032,417
Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes Net realised gain/(loss) on options contracts	_	(344,776)		10,077 60,390	(3,113,957) 2,609,124	(5,488,411) 2,588,668	(1,189,944) 4,218,859	(677,796) 3,531,954	(2,290,462) 1,225,879	(1,254,102) 538,584	
Net realised gain/(loss)  Net change in unrealised gain/(loss) on investment securities	-	<b>5,076,379</b> 4,791,828	<b>2,767,265</b> 13,049,111	<b>12,986,564</b> (2,146,764)	<b>4,100,886</b> 2,057,616	(47,433,878)	<b>48,709,519</b> (27,880,350)	1,060,582 (6,440,647)	<b>65,549,185</b> (12,733,930)	<b>5,863,540</b> (828,591)	<b>109,698,610</b> 861,244
Net change in unrealised gain/(loss) on investment securities Net change in unrealised gain/(loss) on covered forward mortgage backed securities Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration		1,1 2 1,1 ==		(=, : : : ; : : : : )	_,,,,,,,	(21,636,933) 9,983	(	(5,112,511)	(12,111,121)	(===,= <u>=-</u> ,	
hedging share classes Net change in unrealised gain/(loss) on non deliverable bond forward contracts		693,499	(13,830)	(58,515) (62,253)	1,812,968	(838,460)	(174)	(25,698) (171,761)	(22,072)	(72,621)	=
Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share class specific forward currency contracts		(7,126)	134.173	(5,972,757)	(2,899,887)	7,124,250	(18,924,425)	1,157,284	(26,160,911)	(3,226,267)	137,203
Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		(7,126)	124,829	,	4,427,454	(573,334)	, , , ,		(267,683)	24,328	137,203
share classes Net change in unrealised gain/(loss) on options contracts	_	143,188	<u> </u>	(6,912) (86,944)	690,785	(1,288,879)	(4,675,365) (1,643,898)	(1,420,857) (1,904,482)	(507,259)	(257,705)	
Net change in unrealised gain/(loss)	_	5,622,050 11.888.385	13,294,283 18,525,006	(8,334,145) 8,304,479	6,088,936 11,563,342	(17,203,373)	(53,124,212) 24.396.809	(8,806,161) 2.022.930	(39,691,855) 32.846,201	(4,360,856) 3,170,807	998,447 112.025.513
Net income gain/(loss) for the Period	-	11,000,385	10,020,006	0,304,479	11,303,342	(46,512,031)	24,390,009	2,022,930	32,040,201	3,170,807	112,020,013

	Notes	Global Corporate Portfolio (Hedged) NOK	Absolute Return Tracker Portfolio USD	Alternative Trend Portfolio USD	Combined Total Period Ended 31 May 2021 USD
Income Dividend Income excluding swap contracts and contracts for difference	3(b)	_	1,560,543	10,811	250,296,772
Dividend Income excluding swap contracts and contracts for difference Dividend Income on swap contracts Interest Income excluding swap contracts Interest Income on swap contracts Net (amortisation) Net accretion Interest Income on securities lending	3(b) 3(b) 3(b) 3(b) 3(b) 6	187,563,823 24,578,370 (32,478,013)	266,601 1,402,824 (457,259)	54,257 925,034 (288,734)	7,242 548,192,283 26,144,440 (14,228,549) 1,273,787
-		179,664,180	2,772,709	701,368	811,685,975
Expenses Bank overdraft interest expense Dividend Expense on swap contracts Interest Expense excluding swap contracts Interest Expense on swap contracts Interest Expense on swap contracts	( <u>D,D,D,</u> D) 3333333 666666666	1,355,85 <u>4</u> 1,396,835	18,154 15,050 45,190	7,0 <u>91</u> 80,4 <u>53</u>	794,578 15,050 531,117 39,727 127,375
Interest Expense on swap contracts Fees charged on securities lending Investment Adviser fee Performance fees	6	21,265,012	2,636,264	242,316	180,905,871 52,087
Depositary fees Administration fees Distribution and servicing fees	666	1,686,200 1,194,867	87,100 95,896 647	60,831 54,549	7,460,317 5,889,987
Transfer Agent fees Taxe d'abonnement Audit fee Management Company fees	6 5 6	40,049 847,203 107,404 850,600 63,648	34,526 85,855 8,893 68,833 3,054 9,881	14,198 20,867 12,319 19,178 1,421 6,820	5,670,014 2,494,346 6,219,645 5,89,265 5,135,049 215,560 935,114
Directors fees Legal fees Insurance fees Printing fees Publishing fees Tax Reporting fees		121,712 22,257 83,058 1,302	599 11,072 2,616	338	572,902 184,017
Paying Agency fees Regulatory reporting fees Other expenses		50,899 126,975 108,190 178,291	13,799 13,020 12,860 26,698	2,953 1,309 9,971 12,255 11,269 15,840	791,489 820,443 1,020,950 1,946,905
		29,500,356	3,190,007	573,978	222,583,414
Less: Investment Adviser fee waived  Total expenses	6	29,500,356	31,978 <b>3,158,029</b>	573,971	1,839,044 <b>220,744,370</b>
Withholding tax on dividends and other investment income	5	· · · —	422,796	· —	38,152,941
Net investment income/(expense) for the Period		150,163,824 290.054.320	(808,116) 18.036.750	<b>127,397</b> 35,218	552,788,664 2,886,115,171
Net realised gain/(loss) on investment securities Net realised gain/(loss) on futures transactions and futures contracts on duration hedging share classes		(221,655,995)	2,868,109	22,382,731	(156,859,987)
Net realised gain/(loss) on foreign currencies, forward currency contracts and share class specific forward currency contracts. Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes.		1.018.022.279	13,312,573 11,016,264 8,359,013	10,115,038 441,802	428,287,458 12,962,572 29,911,524
Net realised gain/(loss) on swap contracts and swap contracts on duration hedging share classes Net realised gain/(loss) on options contracts		(19,934,754) 10,001,309		· —	
Net realised gain/(loss) Net change in unrealised gain/(loss) on investment securities		1,076,487,159 (1,188,504,957)	<b>53,592,709</b> 12,770,299	<b>32,974,789</b> (30,435)	3,200,416,738
Net change in unrealised gain/(loss) on investment securities Net change in unrealised gain/(loss) on covered forward mortgage backed securities Net change in unrealised gain/(loss) on futures transactions and futures contracts on duration			, , , =		1,097,001,128 622,265
hedging share classes Net change in unrealised gain/(loss) on non deliverable bond forward contracts Net change in unrealised gain/(loss) on foreign currencies, forward currency contracts and share		5,204,469	1,458,236	985,341	(2,245,958) (631,649)
class specific forward currency contracts Net change in unrealised gain/(loss) on swap contracts and swap contracts on duration hedging		(463,822,326)	(5,261,400)	(816,107)	(162,176,768)
share classes Net change in unrealised gain/(loss) on options contracts		9,914,590 (3,483,875)	(1,091,344) (2,070,146)	209,822	(17,330,143) (11,063,894)
Net change in unrealised gain/(loss)		(1,640,692,099)	5,805,645	348,621	904,174,981
Net income gain/(loss) for the Period		(414,041,116)	58,590,238	33,450,807	4,657,380,383

Shareholders' Equity at the start of the Period
Reversal of Alternative Net Asset Value Calculation Method
Proceeds from shares issued
Payment for shares redeemed
Net income gain/(loss) for the Period
Distributions
Currency adjustments
Shareholders' Equity at 31 May 2021
Swing Pricing
Shareholders' Equity (after Swing Pricing)

<sup>(</sup>a) Refer to Appendix II.

Notes	All China Equity Portfolio <sup>(a)</sup> USD	Asia Equity Portfolio USD	Emerging Markets Equity ESG Portfolio USD	Emerging Markets Equity Portfolio USD	Global Environmental Impact Equity Portfolio USD	Global Equity Income Portfolio USD	Global Equity Partners ESG Portfolio USD	Global Equity Partners Portfolio USD	Global Future Health Care Equity Portfolio USD	Global Future Technology Leaders Equity Portfolio USD
	90,487,191	202,768,057	173,679,716	4,093,321,631	236,030,810	15,646,516	29,087,611	1,025,963,124	45,495,473	3,320,855,483
3(k)	_	_	(415,833)	_	_	_	_	718,677	_	_
7	31,791,362	93,745,277	295,328,757	1,360,576,766	391,871,617	6,878,597	43,832,775	314,017,246	244,551,192	711,705,731
7	(19,129,884)	(57,293,237)	(43,999,499)	(969,954,772)	(54,986,136)	(849,920)	(30,602,159)	(221,795,274)	(22,981,489)	(116,523,334)
	6,667,460	21,932,338	30,885,813	615,014,793	52,706,484	2,633,218	5,675,320	157,913,258	1,612,107	428,867,751
8	(6,196)	(108,614)	(16,248)	(14,682,011)	(646)	(71,840)	(17,667)	(780,673)	_	_
16	· · ·	<u> </u>	<u> </u>	· · · ·	`	· · ·	<u> </u>	, , , , , , , , , , , , , , , , , , ,	_	
	109,809,933	261,043,821	455,462,706	5,084,276,407	625,622,129	24,236,571	47,975,880	1,276,036,358	268,677,283	4,344,905,631
3(k)	_	_	_	_		_	_	_	_	_
	109,809,933	261,043,821	455,462,706	5,084,276,407	625,622,129	24,236,571	47,975,880	1,276,036,358	268,677,283	4,344,905,631

Shareholders' Equity at the start of the Period
Reversal of Alternative Net Asset Value Calculation Method
Proceeds from shares issued
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Notes	Global Millennials Equity Portfolio USD	India Equity Portfolio USD	Japan Equity Partners Portfolio <sup>(b)(c)</sup> JPY	Japan Equity Portfolio <sup>(b)(c)</sup> JPY	US Equity Portfolio USD	US Focused Growth Equity Portfolio USD	US Small Cap Equity Portfolio <sup>(a)</sup> USD	US Technology Opportunities Equity Portfolio USD	Global Infrastructure Equity Portfolio USD	Global Real Estate Equity Portfolio USD
	1,319,157,105	1,479,688,982	178,517,294	126,195,862	710,813,001	37,166,559	36,023,808	84,444,356	13,370,168	38,924,838
3(k)	_	_	_	_	_	_	_	(25,326)	_	_
7	1,333,755,496	496,643,838	90,584,737	32,203,184	119,269,951	3,028,209	26,834,094	271,037,039	16,590,426	4,170,901
7	(407,831,229)	(326,739,520)	(48,049,914)	(21,913,650)	(108,370,248)	(2,227,811)	(2,601,518)	(36,857,674)	(7,398,940)	(5,427,250)
	161,128,822	385,018,011	11,930,791	13,198,801	109,791,247	2,407,423	9,067,854	23,943,530	1,691,720	5,761,023
8	(7,921)	(1,225,969)	(16,081)	(65,228)	(125,608)	_	_	_	(4,609)	(272,913)
16	_	_	_	_	_	_	_	_	_	_
	2,406,202,273	2,033,385,342	232,966,827	149,618,969	831,378,343	40,374,380	69,324,238	342,541,925	24,248,765	43,156,599
3(k)	_	_	_	_	_	_	_	_	41,223	_
-	2,406,202,273	2,033,385,342	232,966,827	149,618,969	831,378,343	40,374,380	69,324,238	342,541,925	24,289,988	43,156,599

<sup>(</sup>a) Refer to Appendix II.

<sup>(</sup>b) Expressed in '000

<sup>(</sup>c) Refer to Note 3(i).

Shareholders' Equity at the start of the Period
Reversal of Alternative Net Asset Value Calculation Method
Proceeds from shares issued
Payment for shares redeemed
Net income gain/(loss) for the Period
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Shareholders' Equity (after Swing Pricing)

<sup>(</sup>c) Refer to Note 3(i).

Notes	North America Energy & Energy Infrastructure Equity Portfolio USD	Emerging Markets CORE <sup>®</sup> Equity Portfolio <sup>(c)</sup> USD	Europe CORE® Equity Portfolio EUR	Global CORE <sup>®</sup> Equity Portfolio <sup>(c)</sup> USD	Global Small Cap CORE® Equity Portfolio <sup>(c)</sup> USD	US CORE <sup>®</sup> Equity Portfolio <sup>(c)</sup> USD	US Small Cap CORE® Equity Portfolio <sup>(c)</sup> USD	Asia High Yield Bond Portfolio USD	Emerging Markets Corporate Bond Portfolio USD	Emerging Markets Debt Blend Portfolio USD
	39,222,744	2,714,209,308	1,853,562,539	3,741,624,886	455,713,402	1,745,560,224	216,142,387	30,829,396	3,601,827,353	1,054,798,705
3(k)	_	_	_	_	_	_	_	_	_	_
7	8,600,095	477,622,686	266,272,211	381,426,597	185,428,197	384,237,567	24,457,428	177,722,100	1,311,982,150	27,601,617
7	(9,171,356)	(544,595,062)	(615,739,643)	(909, 103, 553)	(73,887,046)	(671, 197, 339)	(75,767,714)	(34,794,498)	(914,322,263)	(53,107,149)
	12,020,729	528,328,076	306,345,358	583,013,032	143,188,550	291,348,953	54,999,412	2,507,182	71,794,204	20,297,178
8	(100,370)	(2,908,523)	(3,609,861)	(2,246,224)	(711,863)	(1,148,900)	(38,031)	(636,713)	(17,546,718)	(21,221,257)
16										
	50,571,842	3,172,656,485	1,806,830,604	3,794,714,738	709,731,240	1,748,800,505	219,793,482	175,627,467	4,053,734,726	1,028,369,094
3(k)	_	_	_	_	_	_	_	_	_	
	50,571,842	3,172,656,485	1,806,830,604	3,794,714,738	709,731,240	1,748,800,505	219,793,482	175,627,467	4,053,734,726	1,028,369,094

ESG-Enhanced ESG-Enhanced

Shareholders' Equity at the start of the Period Reversal of Alternative Net Asset Value Calculation Method Proceeds from shares issued Payment for shares redeemed Net income gain/(loss) for the Period Distributions Currency adjustments
Shareholders' Equity at 31 May 2021
Swing Pricing
Shareholders' Equity (after Swing Pricing)

<sup>(</sup>a) Refer to Appendix II.

Notes	Emerging Markets Debt Local Portfolio USD	Emerging Markets Debt Portfolio USD	Emerging Markets Short Duration Bond Portfolio <sup>(a)</sup> USD	Euro Short Duration Bond Plus Portfolio <sup>(a)</sup> EUR	ESG-Enhanced Europe High Yield Bond Portfolio <sup>(a)</sup> EUR	ESG-Enhanced Global Income Bond Portfolio <sup>(a)</sup> USD	ESG-Enhanced Sterling Credit Portfolio <sup>(a)</sup> GBP	Global Credit Portfolio (Hedged) USD	Global Fixed Income Portfolio USD	Global Fixed Income Portfolio (Hedged) EUR
	1,715,001,987	6,500,406,621	66,915,736	296,507,391	63,455,616	20,739,856	30,382,815	1,367,572,539	175,765,011	1,063,970,870
3(k)	_	_	_	_	_	_	_	_	_	(1,169,082)
7	220,589,382	915,906,353	14,584,181	147,538,536	35,032,842	39,120,695	1,514,138	777,757,232	137,915,535	436,351,917
7	(155,486,823)	(1,788,267,219)	(17,083,468)	(51,688,383)	(19,839,220)	(1,704,262)	(8,205,345)	(329, 193, 509)	(91,008,607)	(269,203,965)
	(1,667,904)	26,286,939	1,381,322	(581,593)	2,027,230	601,533	(642,197)	(12,008,897)	(3,766,519)	(28,786,079)
8	(38,528,045)	(72,048,301)	(446,787)	(287,877)	(158,814)	(8,888)	(610,358)	(7,069,299)	(1,331,228)	(5,953,464)
16	· · · · <u>·</u>	· · · · · ·	`	`	`	· · ·	`			
	1,739,908,597	5,582,284,393	65,350,984	391,488,074	80,517,654	58,748,934	22,439,053	1,797,058,066	217,574,192	1,195,210,197
3(k)	_	_	_	_	_	164,497	_	_	(282,846)	_
	1,739,908,597	5,582,284,393	65,350,984	391,488,074	80,517,654	58,913,431	22,439,053	1,797,058,066	217,291,346	1,195,210,197

Shareholders' Equity at the start of the Period Reversal of Alternative Net Asset Value Calculation Method Proceeds from shares issued
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Shareholders' Equity at 31 May 2021
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Shareholders' Equity (after Swing Pricing)

<sup>(</sup>a) Refer to Appendix II.

								ESG-Enhanced		
			Short Duration			US Mortgage	Emerging	Global	Global	Global
		Global	Opportunistic	US Dollar	US Fixed	Backed	Markets	Multi-Asset	Multi-Asset	Multi-Asset
	Global High	Sovereign	Corporate	Short Duration	Income	Securities	Multi-Asset	Balanced	Conservative	Growth
	Yield Portfolio	Bond Portfolio	Bond Portfolio	Bond Portfolio	Portfolio	Portfolio	Portfolio	Portfolio <sup>(a)</sup>	Portfolio	Portfolio
Notes	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
•	3,071,998,576	596,951,465	184,388,293	335,966,551	140,977,740	402,526,611	25,030,407	108,581,751	460,892,956	197,157,338
3(k)	_	(894,086)	_	201,701	_	_	_	_	_	_
7	679,778,340	96,750,376	53,365,059	151,865,020	263,728,130	23,678,502	2,056,003	25,094,839	47,614,699	12,283,763
7	(543,148,912)	(58,417,402)	(35,206,519)	(103, 379, 613)	(143,942,681)	(62,441,241)	(7,024,825)	(22,396,989)	(52,450,701)	(30,689,723)
	77,117,758	(5,776,929)	5,480,869	142,218	(3,420,026)	(1,781,744)	1,695,517	11,967,644	23,265,235	24,378,700
8	(48,404,789)	(1,590)	(1,114,139)	(937,417)	(159,735)	(6,189,382)	(510,594)	(303,464)	(505,709)	(43,502)
16	· · · · ·			<u> </u>	<u> </u>			· · ·	· · ·	<u> </u>
	3,237,340,973	628,611,834	206,913,563	383,858,460	257,183,428	355,792,746	21,246,508	122,943,781	478,816,480	203,086,576
3(k)	_	_	_	191,929	_	_	_	_	_	_
	3,237,340,973	628,611,834	206,913,563	384,050,389	257,183,428	355,792,746	21,246,508	122,943,781	478,816,480	203,086,576

		Global		Emerging	Global	Global Fixed	Global	Global	Strategic	Strategic	Multi-Manager
		Multi-Asset	US Real Estate	Markets Total	Absolute	Income Plus	Strategic	Strategic	Absolute	Absolute	Dynamic
		Income	Balanced	Return Bond	Return	Portfolio	Income Bond	Macro Bond	Return Bond I	Return Bond II	World Equity
		Portfolio	Portfolio	Portfolio	Portfolio	(Hedged)	Portfolio	Portfolio	Portfolio	Portfolio	Portfolio
	Notes	USD	USD	USD	USD	EUR	USD	USD	USD	USD	USD
Shareholders' Equity at the start of the Period		103,079,790	213,501,225	162,796,105	216,935,475	1,617,987,777	1,355,991,657	491,905,676	598,033,162	88,455,779	714,875,939
Reversal of Alternative Net Asset Value Calculation Method	3(k)	_	_	_	(151,749)	_	_	(638,647)	_	_	500,764
Proceeds from shares issued	7	199,091,801	14,550,488	515,420	54,802,704	1,205,323,061	102,740,086	68,409,201	6,425,181	38,823,400	81,590,285
Payment for shares redeemed	7	(31,694,385)	(22,534,032)	(2,528,664)	(11,895,411)	(1,158,506,841)	(161,751,934)	(121,632,292)	(7,065,284)	(6,058,826)	(314,511,754)
Net income gain/(loss) for the Period		11,888,385	18,525,006	8,304,479	11,563,342	(46,512,031)	24,396,809	2,022,930	32,846,201	3,170,807	112,025,513
Distributions	8	(4,089,966)	(1,098,872)	(3,823)	(658,968)	(6,915,322)	(17,463,051)	(1,809,970)	(419,299)	(144,823)	(406, 171)
Currency adjustments	16 _										
Shareholders' Equity at 31 May 2021		278,275,625	222,943,815	169,083,517	270,595,393	1,611,376,644	1,303,913,567	438,256,898	629,819,961	124,246,337	594,074,576
Swing Pricing	3(k)	_	_	_	_	_	_	_	_	_	_
Shareholders' Equity (after Swing Pricing)	_	278,275,625	222,943,815	169,083,517	270,595,393	1,611,376,644	1,303,913,567	438,256,898	629,819,961	124,246,337	594,074,576

	Notes	Global Corporate Portfolio (Hedged) NOK	Absolute Return Tracker Portfolio USD	Alternative Trend Portfolio USD	Combined Total Period Ended 31 May 2021 USD
Shareholders' Equity at the start of the Period Reversal of Alternative Net Asset Value Calculation Method Proceeds from shares issued Payment for shares redeemed Net income gain/(loss) for the Period Distributions	3(k) 7 7	17,358,002,750 — 7,354,614 — (414,041,116)	751,370,877 — 375,626,383 (293,906,866) 58,590,238	363,054,742 — 97,292,087 (76,891,763) 33,450,807 (252,207)	57,791,633,707 (2,106,871) 16,923,431,893 (13,433,343,469) 4,657,380,383 (289,858,723)
Currency adjustments Shareholders' Equity at 31 May 2021	16	16,951,316,248	891,680,632	416,653,666	19,789,949 <b>65,666,926,869</b>
Swing Pricing Shareholders' Equity (after Swing Pricing)	3(k)	16,951,316,248	891,680,632	416,653,666	114,803 65,667,041,672

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share		Net Assets as at <sup>(a</sup>	)
	Currency	31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-19
All China Equity Portfolio(b)								
Base Accumulation Share Class	USD	103,021	27.50	25.63	17.69	2,833,531	1,165,044	204,825
Base Currency Share Class	USD	11,555	26.91	25.07	17.31	310,935	223,069 67.189.371	89,509
"I" Accumulation Share Class	USD	2,128,674	30.32 27.77	28.14 25.82	19.28 17.82	64,539,813 19,679	. , , .	28,841,533 12,512
"I" Share Class "P" Accumulation Share Class	USD	709 1,023,215	27.77	25.62	17.82	27,931,418	18,263 14,084,709	5,248,287
"P" Share Class	USD	52,400	25.60	23.79	16.43	1,341,266	166,168	12,482
"R" Accumulation Share Class	USD	138,627	26.67	24.76	16.97	3,697,528	3,732,385	2,324,509
"R" Share Class	GBP	38,477	27.32	26.94	19.21	1,051,336	799,929	349,221
"R" Share Class	USD	306,693	24.94	23.19	16.00	7,647,598	2,840,316	36,823
Asia Equity Portfolio								•
Base Accumulation Share Class	USD	74,456	33.34	29.82	21.94	2,482,550	2,402,354	1,408,718
Base Currency Share Class	USD	195,883	43.17	38.61	28.40	8,456,589	6,804,777	8,305,611
"A" Accumulation Share Class	USD	8,703	21.61	19.37	14.32	188,032	126,711	342,502
"A" Share Class	USD	82,741	51.15	45.86	33.91	4,232,155	3,298,004	3,347,484
"E" Accumulation Share Class	EUR	302,436	39.12	35.62	28.79	11,832,103	7,814,386	5,449,355
"I" Accumulation Share Class	USD GBP	3,844,109	18.47 21.93	16.45 20.75	12.00	71,001,546	28,165,067	15,471,620
"I" Share Class "I" Share Class	USD	4,784 239,534	63.44	56.72	15.78 41.63	104,898 15,196,786	16,200 24,151,839	12,246 10,667,573
"IO" Accumulation Share Class	JPY	3,295,296	2,317.75	1,949.52	1,483.75	7,637,661,447	9,725,867,782	8,811,952,127
"P" Accumulation Share Class	USD	1,216,138	27.67	24.72	18.14	33,655,934	4,507,942	1,756,639
"P" Share Class	USD	51.425	27.08	24.19	17.76	1,392,774	1,544,935	1,277,018
"R" Accumulation Share Class	EUR	2,384	26.00	23.49	18.71	61,991	56,019	39,794
"R" Accumulation Share Class	USD	1,405,747	24.26	21.62	15.79	34,108,924	24,707,025	3,957,916
"R" Share Class	GBP	32,121	21.91	20.73	15.77	703,756	432,898	265,325
"R" Share Class	USD	224,467	23.54	21.04	15.44	5,283,994	3,728,659	419,979
Emerging Markets Equity ESG Portfolio								
Base Accumulation Share Class	USD	3,718,631	15.75	13.89	10.74	58,555,379	28,382,993	11,320,735
Base Currency Share Class	USD	17,003	15.75	13.89	10.74	267,740	305,404	10,741
"E" Accumulation Share Class	EUR	24,006	13.70	12.29	10.41	328,832	22,497	10,409
"I" (Dis) (Quarterly) Share Class	USD	2,346,200	16.02	14.07	10.80	37,597,784	33,020,090	25,330,712
"I" Accumulation Share Class	EUR	3,177,731	13.55	12.07	10.08	43,055,121	2,796,911	9,150
"I" Accumulation Share Class "I" Accumulation Share Class	GBP USD	1,687,743 14,697,990	11.33 16.16	10.54 14.19	10.86	19,126,486 237,553,012	1,040,047 87,280,193	47.191.170
"I" Share Class	USD	29,868	16.03	14.09	10.86	478,799	451,082	10,864
"IO" Accumulation Share Class	EUR	570,121	17.11	15.17	12.56	9,754,592	8,648,652	7,158,091
"IO" Share Class (b)	USD	583,355	9.58	- 15.17	12.50	5,588,882	0,040,032	7,130,031
"P" Accumulation Share Class	USD	142,634	14.26	12.55	_	2,033,293	12,546	_
"R" Accumulation Share Class	USD	86,809	16.13	14.17	10.86	1,400,350	14,171	10,856
"R" Share Class	GBP	1,030,114	13.76	12.80	10.17	14,175,500	6,703,860	753,162
"R" Share Class	USD	12,714	15.95	14.02	10.87	202,829	100,795	21,856
Emerging Markets Equity Portfolio								
Base Accumulation Share Class	USD	13,994,053	30.40	26.63	20.87	425,400,465	327,124,009	237,484,857
Base Currency Share Class	USD	733,186	57.29	50.19	39.35	42,003,310	31,028,624	22,153,230
Other Currency Accumulation Share Class	CHF EUR	54,559 13,979,514	17.09 21.52	15.02 19.12	13.04 16.34	932,356	797,148	526,761 273,372,863
Other Currency Accumulation Share Class Other Currency Snap Share Class	GBP	83,062	21.99	20.40	16.57	300,773,472 1,826,466	263,344,190 604,975	452,005
"A" Accumulation Share Class	USD	546,643	20.16	17.70	13.92	11,022,165	9,356,871	11,523,751
"A" Share Class	USD	275,191	58.42	51.28	40.34	16,075,879	14,497,808	13,146,371
"B" Share Class	USD	1,107	48.13	42.45	33.73	53,275	46,996	37,340
"E" Accumulation Share Class	EUR	2,936,741	47.12	41.97	36.05	138,368,606	124,891,008	99,006,389
"G" Share Class (b)	USD	96,041	11.05	_	_	1,061,277		_
"I" Accumulation Share Class	EUR	12,744,797	21.50	19.01	16.09	274,014,789	185,777,830	161,683,078
"I" Accumulation Share Class	SEK	2,780,182	138.45	123.21	107.70	384,911,718	572,326,045	210,690,147
"I" Accumulation Share Class	USD	68,507,951	29.42	25.66	19.91	2,015,801,875	1,657,444,226	1,113,360,306
"I" Share Class	EUR	3,531,273	13.57	12.04	10.29	47,918,808	42,529,182	36,330,879
"I" Share Class	GBP	10,305,479	20.53	19.02	15.44	211,595,868	125,482,178	85,610,737
"I" Share Class	USD	3,030,463	70.43	61.63	48.29	213,430,128	225,884,922	164,288,938
"IO" Accumulation Share Class	GBP	279,249	36.64	33.68	26.88	10,230,544 372,934,470	14,651,878	26,221,825
"IO" Accumulation Share Class "IS" (Dis) (Stable Semi-Annual) Share Class	USD EUR	17,479,643 8,816,628	21.34 12.87	18.52 12.39	14.26 10.46	372,934,470 113,484,394	318,712,058	166,726,293 63,559,402
"IX" (Dis) (Stable Semi-Annual) Share Class "IX" (Dis) (Cap Monthly) Share Class	USD	364,062	12.87	9.56	7.85	3,884,340	75,290,342 4,092,153	16,699,464
"P" Accumulation Share Class	USD	2,878,744	24.30	21.23	16.56	69,949,762	55,026,621	24,866,795
"P" Share Class	USD	231,909	23.57	20.60	16.14	5,465,211	3,768,907	4,707,595
"R" Accumulation Share Class	CHF	79,365	17.83	15.60	13.43	1,415,183	2,551,509	1,820,905
"R" Accumulation Share Class	EUR	1,425,304	17.88	15.82	13.40	25,481,497	18,988,628	8,827,884
"R" Accumulation Share Class	USD	11,638,797	21.09	18.40	14.29	245,498,361	199,260,319	127,991,919
"R" Share Class	GBP	5,550,721	22.81	21.12	17.16	126,596,723	88,937,009	34,163,622
"R" Share Class	USD	1,096,204	20.13	17.61	13.80	22,066,185	16,096,206	8,204,506
Global Environmental Impact Equity								
Portfolio							_ ,	
Base Accumulation Share Class	USD	943,143	16.15	13.88	_	15,228,905	7,459,811	_
Base Currency Share Class	USD	3,677	16.14	13.88	_	59,356	36,205	_
Other Currency Accumulation Share Class (b)	EUR	850	10.27	. <del> </del>	_	8,732		_
"E" Accumulation Share Class	EUR	1,741,677	14.24	12.47	_	24,800,747	3,407,905	_
"I" Accumulation Share Class "I" Accumulation Share Class	EUR	932,172	19.69	17.12	_	18,354,123	15,957	_
	GBP	511,111	15.00	13.60	_	7,668,327	4,645,387	_
		4E E00 E44	40.00	40.00				
"I" Accumulation Share Class "I" Share Class (b)	USD AUD	15,563,541 1,434	16.30 10.42	13.96	_	253,752,456 14,949	127,886,813	_

		Outstanding Shares as at	Net As	set Value per as at <sup>(a)</sup>	Share	N	et Assets as at <sup>(a)</sup>	
	Currency	as at 31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-
Global Environmental Impact Equity		<b>,</b>	- · · · · · · · · · · · · · · · · · · ·					
Portfolio (Continued)								
'I" Share Class	USD	1,893,181	16.30	13.97	_	30,863,249	1,523	
'IO" Share Class <sup>(b)</sup>	USD	364,571	10.34	_	_	3,768,248	_	
P" Accumulation Share Class	GBP	760,984	14.90	13.55	_	11,341,907	2,543,286	
P" Accumulation Share Class	USD	6,650,780	16.20	13.91	_	107,730,139	51,721,437	
P" Share Class	GBP	1,000	14.91	13.55	_	14,908	13,547	
P" Share Class R" Accumulation Share Class	USD GBP	100 275,764	16.20 14.98	13.90 13.58	_	1,620 4.130.088	1,390 849,172	
R" Accumulation Share Class	USD	4,687,840	16.29	13.95	_	76,349,343	32,969,373	
R" Share Class	GBP	2.403.489	14.94	13.60		35,913,998	761,679	
R" Share Class	USD	100,065	16.27	13.95		1,628,064	1,395	
Global Equity Income Portfolio	005	100,000	10.21	10.00		1,020,004	1,000	
Base Accumulation Share Class	USD	1,421	21.90	19.15	18.44	31,126	27,219	26,2
Base Currency Share Class	USD	202,515	48.58	42.77	41.63	9,837,878	8,669,933	9,011,9
A" Share Class	USD	15,507	20.70	18.19	17.71	321,011	323,733	325,5
E" Accumulation Share Class	EUR	23,679	15.84	14.10	14.92	375,146	306,579	531,8
" Accumulation Share Class	USD	58,635	17.84	15.52	14.81	1,045,802	14,983	14,2
P" Accumulation Share Class	USD	468,114	21.30	18.60	17.87	9,970,516	4,124,717	954,6
P" Share Class	USD	674	20.48	18.05	17.57	13,809	12,061	11,5
R" (Dis) (Gross Quarterly) Share Class	USD	1,062	14.12	12.46	12.21	14,998	13,124	12,5
R" Accumulation Share Class	USD	75,584	21.17	18.43	17.60	1,599,753	1,312,837	17,5
R" Share Class	GBP	26,436	22.58	21.12	21.29	596,909	550,162	21,9
R" Share Class	USD	5,059	19.84	17.52	17.05	100,368	44,418	102,3
Slobal Equity Partners ESG Portfolio								
Base Accumulation Share Class	USD	4,788	25.00	21.81	18.33	119,667	104,221	69,9
Other Currency Share Class	GBP	1,005	28.13	25.99	22.63	28,274	26,119	22,7
A" Accumulation Share Class	USD	31,088 14,443	23.47 23.47	20.53 20.53	17.34 17.34	729,615	428,363 304,969	216,2 232.4
A″ Share Class E″ Accumulation Share Class						338,962		
E" Accumulation Share Class E" Share Class	EUR EUR	69,836 50,690	27.14 27.24	24.08 24.17	22.18 22.26	1,895,028 1,380,757	1,064,053 1,017,353	506,1 618,6
" Accumulation Share Class	USD	370,565	27.62	24.17	20.02	10,235,864	2,278,841	172,0
P" Accumulation Share Class	EUR	107,198	30.33	26.81	24.51	3,251,347	2,401,319	2,314,0
P" Accumulation Share Class	USD	316,332	26.16	22.81	19.12	8,276,421	6,247,682	4,944,6
P" Share Class	EUR	640	29.58	26.15	23.90	18,923	16,728	15,2
P" Share Class	USD	61,604	25.43	22.17	18.58	1,566,745	1,611,573	18,9
R" Share Class	USD	782,705	23.90	20.81	17.40	18,704,978	12,679,709	3,699,4
Global Equity Partners Portfolio	005	.02,.00	20.00	20.01		10,101,010	12,010,100	0,000,
Base Accumulation Share Class Base Accumulation Share Class (USD	USD	281,425	27.51	24.06	20.02	7,742,737	6,928,878	8,188,0
ledged Class)	USD	4,643	18.19	15.98	13.52	84,462	74,187	13,5
Base Currency Share Class	USD	545,218	22.54	19.71	16.40	12,287,272	10,728,709	10,009,2
ase Currency Share Class (USD Hedged								
Class)	USD	1,000	18.19	15.97	13.51	18,189	15,974	13,5
Other Currency Accumulation Share Class	EUR	732,758	26.84	23.81	21.59	19,668,142	15,958,291	15,138,3
Other Currency Accumulation Share Class	GBP	175,395	34.49	31.93	27.52	6,048,572	7,650,390	6,020,6
Other Currency Accumulation Share Class	FUD	40.005	40.44	44.50	40.00	044 400	400.040	450.0
EUR Hedged Class)	EUR	12,865	16.44	14.52	12.63	211,493	186,819	150,0
Other Currency Share Class	GBP	387,036	34.38	31.83	27.43	13,306,497	9,743,634	11,336,5
Other Currency Share Class (EUR Hedged Class)	EUR	10,661	16.45	14.53	12.64	175,335	154,878	162,
A" Accumulation Share Class	USD	60,723	34.57	30.31	25.34	2,099,359	1,891,753	3,197,4
A" Share Class	USD	60,586	34.57	30.32	25.34	2.094.702	1.889.553	1,682,2
E" Accumulation Share Class	EUR	130,425	35.97	32.03	29.26	4,691,089	4,265,692	4,365,3
" Accumulation Share Class	EUR	1,238,453	36.25	32.02	28.81	44,890,575	29,603,376	14,758,0
" Accumulation Share Class	USD	13,981,473	21.82	19.01	15.68	305,110,495	264,575,690	195,793,8
" Accumulation Share Class (EUR Hedged								
lass)	EUR	4,053,607	15.48	13.62	11.75	62,766,358	55,671,054	67,634,4
" Accumulation Share Class (USD Hedged								
class)	USD	1,066	19.63	17.17	14.40	20,919	18,298	15,3
" Share Class	GBP	8,932	24.02	22.20	19.03	214,569	227,656	182,4
" Share Class (USD Hedged Class)	USD	902,076	19.35	16.97	14.28	17,457,902	23,970,434	20,249,7
O" Accumulation Share Class	GBP	1,327,089	28.18	25.89	21.97	37,402,804	38,445,381	16,013,6
O" Accumulation Share Class	USD	3,096,823	29.11	25.27	20.69	90,161,501	61,126,424	31,244,9
O" Accumulation Share Class (USD Hedged class)	USD	2,012,251	20.26	17.66	14.70	40,771,278	18,255,520	16,720,7
O" Share Class	USD	1,841,894	19.95	17.00	14.70	36,746,528	50,129,649	54,597,4
or Share Class or Accumulation Share Class	USD	1,703,756	38.37	33.51	27.80	65,368,692	47,122,140	48,001,1
P" Accumulation Share Class (USD Hedged		1,100,100	50.51	55.51	21.00	00,000,002	71,122,140	-ro,001,
lass)	USD	126,105	19.18	16.82	14.19	2,418,469	2,150,909	15,1
P" Share Class	USD	796,144	38.13	33.30	27.63	30,357,498	26,421,812	21,748,7
P" Share Class (USD Hedged Class)	USD	1,066	19.18	16.82	14.19	20,437	17,941	31,3
R" Accumulation Share Class	EUR	2,506,834	18.87	16.68	15.02	47,311,258	30,432,122	10,240,4
R" Accumulation Share Class	GBP	419,332	22.06	20.35	17.40	9,250,167	6,400,633	376,5
R" Accumulation Share Class	USD	1,488,007	27.64	24.08	19.88	41,126,454	31,512,908	27,574,3
R" Accumulation Share Class (EUR Hedged								
Class) R″ Accumulation Share Class (USD Hedged	EUR	1,108,117	18.39	16.18	13.97	20,375,775	15,202,194	12,417,5
Class)	USD	85,203	20.35	17.80	14.95	1,733,613	1,663,890	14,9
R" Share Class	GBP	2,037,643	30.84	28.49	24.43	62,842,956	49,323,664	38,877,6
R" Share Class	USD	6,998,738	27.04	23.60	19.53	189,239,705	143,341,517	113,241,0
R" Share Class (EUR Hedged Class)	EUR	11,424	18.13	15.98	13.83	207,160	182,408	157,6

		Outstanding Shares as at	Net As	set Value per as at <sup>(a)</sup>	Share		Net Assets as at <sup>(a)</sup>	
	Currency	31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-19
Clabal Envity Partners	Currency	31-Way-21	31-Way-21	30-1404-20	30-1404-19	31-Way-21	30-1404-20	30-1404-19
Global Equity Partners Portfolio (Continued)								
"R" Share Class (USD Hedged Class)	USD	239,914	20.06	17.58	14.79	4,812,371	2,708,338	14,952
Global Future Health Care Equity Portfolio						.,,	_,,	,
Base Accumulation Share Class	USD	1,165,620	11.56	10.53	_	13,473,420	10,525	_
Base Currency Share Class	USD	4,065	11.55	10.53	_	46,964	10,525	_
"E" Accumulation Share Class	EUR	66,964	10.59	9.82	_	708,956	8,765	_
"I" Accumulation Share Class	EUR	12,226	11.09	10.20	_	135,631	10,362	_
"I" Accumulation Share Class	USD	10,572,371	11.61	10.54	_	122,775,281	19,611,299	_
"I" Share Class	USD	198,662	11.61	10.54	_	2,307,370	10,539	_
"P" Accumulation Share Class	USD	5,557,860	11.57	10.53	_	64,320,093	17,582,947	_
"P" Share Class	USD GBP	1,066,038	11.57	10.53	_	12,337,250	3,492,230 357.811	_
"R" Accumulation Share Class "R" Accumulation Share Class	USD	72,462 3.754.312	10.55 11.61	10.13 10.54	_	764,167 43.586.552	4,129,972	_
"R" Share Class	GBP	259,644	10.54	10.13	_	2,736,352	101,288	_
"R" Share Class	USD	331,228	11.62	10.13		3,847,884	10,539	
Global Future Technology Leaders Equity	000	001,220	11.02	10.04		0,047,004	10,000	
Portfolio								
Base Accumulation Share Class	USD	97,981	17.41	15.58	_	1,705,702	245,731	_
Base Currency Share Class	USD	8,478	17.42	15.58	_	147,652	322,097	_
Other Currency Accumulation Share Class	EUR	248,171	15.51	14.08	_	3,848,930	212,136	_
"E" Accumulation Share Class	EUR	78,830	15.35	13.99	_	1,210,217	201,800	_
"I" Accumulation Share Class	USD	16,192,676	17.60	15.69	_	285,052,749	116,541,709	_
"I" Share Class (b)	GBP	800	9.87	_	_	7,899	_	_
"I" Share Class	USD	759,748	17.59	15.68	_	13,365,158	10,232,062	_
"IO" Accumulation Share Class	USD	216,031,798	17.76	15.77	_	3,836,610,050	3,086,038,644	_
"P" Accumulation Share Class	USD	5,793,911	24.04	21.48	_	139,305,433	94,513,297	_
"P" Share Class	USD	529,056	24.04	21.48	_	12,719,922	5,122,900	_
"R" Accumulation Share Class	GBP	125,885	16.08	15.20	_	2,024,816	74,927	_
"R" Accumulation Share Class (b)	USD	1,131,017	10.63		_	12,027,905		_
"R" Share Class	EUR	916,905	13.64	12.33	_	12,502,774	1,919,404	_
"R" Share Class	GBP	1,000	16.12	15.21	_	16,118	15,208	_
"R" Share Class	USD	1,331,943	14.79	13.19	_	19,705,991	4,919,545	_
Global Millennials Equity Portfolio		0.070.544	04.50	00.07	40.00	044 040 055	100 044 505	44 440 400
Base Accumulation Share Class	USD	9,976,541	31.50	28.27	18.69	314,212,355	126,844,565	11,418,492
Base Currency Share Class	USD	632,938	26.58	23.86	15.78	16,820,598	3,580,751	265,789
Other Currency Accumulation Share Class	EUR	1,137,479	14.57	13.27	_	16,571,840	5,837,063	_
Other Currency Accumulation Share Class	HKD SGD	1,475,367	110.90 10.93	99.50 9.94	_	163,613,129	79,021	_
Other Currency Accumulation Share Class Other Currency Share Class	EUR	4,350,519 67,658	16.77	15.27	11.00	47,567,291 1,134,970	13,634 8,402	6,050
"E" Accumulation Share Class	EUR	3,728,711	18.65	17.05	12.39	69,549,338	32,172,132	2,488,410
"E" Share Class	EUR	6,308,747	23.58	21.55	15.66	148,791,027	107,085,050	38,060,121
"I" Accumulation Share Class	EUR	15,758,950	19.65	17.82	12.75	309,712,893	132,065,969	16,122,462
"I" Accumulation Share Class	GBP	486,158	29.23	27.66	18.81	14,208,735	7,583,138	675,988
"I" Accumulation Share Class	USD	15,368,276	33.71	30.14	19.76	518,048,014	285,206,293	29,573,348
"I" Share Class	GBP	357,041	29.32	27.75	18.86	10,468,387	10,522,850	5,182
"I" Share Class	USD	7,152,627	27.79	24.84	16.29	198,753,059	171,717,276	23,838,724
"IO" Share Class	USD	4,852,712	13.38	11.92	_	64,927,929	17,181,339	_
"P" Accumulation Share Class	USD	4,877,183	26.95	24.16	15.93	131,427,190	77,077,178	11,087,810
"P" Share Class	USD	1,198,533	26.95	24.16	15.93	32,295,103	11,079,998	998,890
"R" Accumulation Share Class	GBP	325,281	29.16	27.61	18.79	9,485,975	6,128,373	200,084
"R" Accumulation Share Class	USD	4,816,939	33.72	30.16	19.79	162,417,317	104,110,972	9,895,163
"R" Share Class	GBP	1,559,337	28.78	27.25	18.53	44,877,539	28,764,452	7,531,613
"R" Share Class	USD	4,048,491	33.21	29.70	19.49	134,459,906	118,985,404	31,180,329
India Equity Portfolio	1100	45.004.505	00.75	22.25	20.50	450 704 405	440 400 070	E40.000.00
Base Accumulation Share Class	USD	15,991,589	28.75	22.95	20.59	459,724,103	410,138,973	512,266,916
Base Currency Share Class	USD	2,238,028	28.70	22.95	20.60	64,224,716	57,899,172	77,698,593
Other Currency Accumulation Share Class	SEK	1,056,256	161.13	131.83	132.57	170,194,908	143,407,059	165,304,986
Other Currency Accumulation Share Class	SGD	25,707	14.52	11.72	10.76	373,262	132,517	10,758
Other Currency Share Class	GBP	91,162	28.80	24.94	23.14	2,625,095	495,409	1,228,632
"A" Accumulation Share Class	USD	105,525	17.90	14.33	12.92	1,889,182	1,173,923	1,525,668
"A" Share Class	USD	641,003	26.71	21.55	19.43	17,123,074	14,659,912	24,192,280
"E" Accumulation Share Class "I" Accumulation Share Class	EUR	3,013,767 410,094	34.88 17.78	28.43 14.39	27.84 13.89	105,128,245 7,290,673	81,566,328 4,671,483	100,645,896 51,249,714
"I" Accumulation Share Class	EUR USD	16,911,935	32.65	25.93	23.05	552,147,551	375,367,713	481,675,674
"I" Share Class								
"I" Share Class "I" Share Class	GBP USD	6,271,855 963,681	18.80 32.06	15.88 25.64	14.62 22.78	117,886,599 30,898,456	110,721,115 24,941,181	117,174,724 96,958,763
"IO" Accumulation Share Class	USD	14,838,573	32.06 18.11	14.33	12.63	268,779,380	24,941,161 87,771,787	75,904,349
"P" Accumulation Share Class	EUR	14,030,573	17.29	14.33	13.58	34,122	27,670	13,910
"P" Accumulation Share Class	USD	903,900	37.36	29.74	26.55	33,765,742	27,900,807	43,658,147
"P" Share Class	USD	273,210	36.86	29.74	26.55	10,069,465	2,051,165	2,879,25
"R" Accumulation Share Class	EUR	1,284,979	16.68	13.50	13.04	21,429,316	15,418,967	18,711,39
"R" Accumulation Share Class	USD	4,013,902	27.30	21.69	19.29	109,589,505	87,186,682	122,548,484
"R" Share Class	GBP	2,287,621	30.59	25.86	23.81	69,985,135	60,074,865	78,339,978
"R" Share Class	USD	1,175,317	27.14	21.63	19.25	31,896,998	23,618,103	30,481,077
Japan Equity Partners Portfolio		., 5,017	-/	_1.00	.5.20	,000,000	_5,5.5,100	_0,.01,011
Base Accumulation Share Class	JPY	288,314	17,692.70	16,908.61	13,458.52	5,101,061,562	755,312,031	108,900,306
Other Currency Accumulation Share Class	EUR	51,012	10.82	11.07		552,161	10,246	
Other Currency Accumulation Share Class				* *****		•	•	
	CHF	51,385	16.43	15.77	12.69	844,229	468,834	138,49

		Outstanding Shares	Net As	sset Value per as at <sup>(a)</sup>	Share			(a)
	Currency	as at 31-May-21	31-May-21	as at <sup>(a)</sup> 30-Nov-20	30-Nov-19	31-May-21	Net Assets as at	30-Nov-1
Japan Equity Partners	Currency	31-Iviay-21	31-Way-21	30-1404-20	30-1404-13	31-Iviay-21	30-1404-20	30-1404-1
Portfolio (Continued)								
Other Currency Accumulation Share Class	FUD	70 705	40.74	40.04	40.00	4.044.000	050.004	070.05
(EUR Hedged Class) "I" Accumulation Close Share Class	EUR JPY	72,705 759,872	16.71 20,810.06	16.01 19,723.56	12.86 15,576.04	1,214,666 15,812,984,568	950,904 16,140,488,878	679,95 5,854,273,78
"I" Accumulation Close Share Class	EUR	8,316,717	13.81	14.07	11.53	114,893,866	103,092,322	53,791,49
"I" Accumulation Share Class	GBP	929,869	22.63	24.06	18.76	21,041,721	6,143,997	9,32
"I" Accumulation Share Class	JPY	4,831,662	18,581.98	17,685.24	13,960.88	89,781,830,095	83,553,223,610	16,715,216,92
"I" Accumulation Share Class (EUR Hedged								
Class) "I" Accumulation Share Class (GBP Hedged	EUR	1,090,769	17.63	16.82	13.41	19,233,316	29,179,734	10,787,26
Class) "I" Accumulation Share Class (USD Hedged	GBP	2,123,828	18.09	17.21	13.68	38,417,696	26,267,457	20,674,43
Class)	USD	9,260,256	22.09	20.95	16.45	204,525,015	86,527,337	41,933,39
"I" Share Class	GBP	1,580,596	14.10	15.04	11.74	22,293,523	20,287,094	17,138,29
"IO" Accumulation Share Class	JPY	1,016,796	12,367.32	11,726.58	_	12,575,043,407 124,054,438	11,923,542,124	-
"IO" Accumulation Share Class "P" Accumulation Share Class	USD JPY	10,798,442 361,234	11.49 20,293.32	11.50 19,367.30	15,373.24	7,330,644,504	12,667 5,909,381,190	3,052,985,41
"P" Accumulation Share Class (USD Hedged	JFT	301,234	20,293.32	19,307.30	15,373.24	7,330,644,304	3,909,361,190	3,032,963,41
Class)	USD	2,720,663	21.49	20.44	16.14	58,473,694	49,474,965	61,365,47
"P" Share Class (GBP Hedged Class)	GBP	167,946	19.89	18.97	15.17	3,339,608	2,790,191	1,651,23
"P" Share Class (USD Hedged Class)	USD	2,148,554	14.95	14.21	11.22	32,112,760	23,386,396	14,234,90
"R" Accumulation Share Class	JPY	627,418	18,513.54	17,626.52	13,924.36	11,615,735,345	9,351,730,726	6,336,970,30
"R" Accumulation Share Class (EUR Hedged	- FUE	4 700 50-	17.50	10.70	10.00	00.050.465	07.100.0:-	40 000 =
Class) "R" Accumulation Share Class (GBP Hedged	EUR	1,720,535	17.58	16.78	13.38	30,252,122	27,138,045	16,008,76
Class)	GBP	106,659	18.03	17.16	13.65	1,922,832	1,132,375	249,92
"R" Accumulation Share Class (USD Hedged Class)	USD	1,768,035	15.10	14.33	11.26	26,703,501	20,551,928	12,457,98
"R" Share Class	GBP	1,700,033	9.87	10.49	11.20	10.589	11,260	12,457,50
"R" Share Class (b)	JPY	6,999	10.610.52	10.43	_	74,259,973	11,200	
"R" Share Class (GBP Hedged Class)  Japan Equity Portfolio	GBP	2,033,729	18.17	17.33	13.82	36,955,207	29,131,860	20,839,32
Base Accumulation Share Class	JPY	160,992	17,827.94	16,480.30	14.451.92	2,870,162,707	2,780,855,383	3.161.417.62
Base Currency Share Class	JPY	770,912	2,050.19	1,895.22	1,661.92	1,580,519,007	1,479,764,935	2,270,846,1
Other Currency Accumulation Share Class	EUR	1,059,348	25.95	24.05	21.32	27,493,684	23,519,911	26,340,16
(EUR Hedged Class) Other Currency Accumulation Share Class								
(SEK Hedged Class) Other Currency Accumulation Share Class	SEK	35,448	195.67	181.17	161.08	6,936,060	6,917,205	9,926,54
(USD Hedged Class)	USD	177,681	20.25	18.66	16.24	3,598,018	933,163	994,58
Other Currency Share Class	GBP	2,003	22.55	23.29	20.14	45,170	36,494	23,82
Other Currency Share Class	USD	282,284	28.25	27.56	23.01	7,974,749	6,310,790	13,538,15
"A" Share Class	USD	297,653	19.98	19.53	16.39	5,945,656	5,133,131	9,730,92
"B" Share Class	USD	8,021	16.96	16.66	14.12	136,012	133,660	113,2
"E" Accumulation Share Class	EUR	3,307,345	15.01	14.91	13.67	49,646,313	52,135,942	137,553,2
"E" Accumulation Share Class (EUR Hedged	EUR	2.072.047	15.04	14 02	12.24	22 026 000	26 000 610	26.052.0
Class) "I" Accumulation Close Share Class	JPY	2,072,847 7,870,757	15.94 1.699.74	14.83 1,557.36	13.24 1,351.99	33,036,880 13,378,206,200	26,998,619 14,654,346,863	26,953,91 10,403,518,46
"I" Accumulation Close Share Class "I" Accumulation Share Class	JPY	4,477,628	18,269.44	1,557.36	14,607.37	81,803,737,571	70,096,688,695	48,147,697,3
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged	JFT	4,477,020	10,209.44	10,011.17	14,007.37	01,003,737,371	70,090,000,095	40,147,097,3
Class)	EUR	2,488,195	21.92	20.22	17.76	54,542,971	45,899,532	19,548,46
"I" Accumulation Share Class (USD Hedged Class)	USD	541,150	22.50	20.64	17.80	12,177,319	10,184,984	5.893.4
'I' Share Class	JPY	646,509	2,557.18	2,367.67	2,072.67	1,653,241,051	1,723,610,157	1,774,472,7
"I" Share Class (GBP Hedged Class)	GBP	3,522,201	17.76	16.45	14.51	62,565,096	72,352,435	55,036,4
"IS" Accumulation Snap Share Class (b)	EUR	935	9.71		_	9,079	_,,.50	,000,4
"IS" Accumulation Snap Share Class <sup>(b)</sup> "IS" Accumulation Snap Share Class (EUR	JPY	78,823	10,624.38	_	_	837,442,512	_	
Hedged Class) (b)	EUR	5,042,238	10.60	_	_	53,436,232	_	
"P" Accumulation Share Class	JPY	17,624	22,123.96	20,423.97	17,862.11	389,917,048	388,775,004	394,807,9
"P" Accumulation Share Class (USD Hedged								
Class)	USD	440,559	20.89	19.22	16.69	9,201,203	8,455,796	10,192,6
"P" Share Class	JPY	25,035	21,720.54	20,064.01	17,577.04	543,779,141	523,248,016	468,062,8
"R" Accumulation Snap Share Class	JPY	634,224	3,242.65	2,984.95	2,595.68	2,056,564,341	1,248,686,694	321,158,1
"R" Share Class (GBP Hedged Class) "R" Snap Share Class	GBP GBP	8,298 190,762	17.74 26.17	16.42 27.06	14.49 23.36	147,196 4,991,779	158,228 6,288,181	138,78 9,295,38
"R" Snap Share Class	JPY	73,772	3,119.29	2,887.47	23.36	230,116,271	211,128,333	9,295,3
"R" Snap Share Class	USD	9,119	12.51	12.23	10.19	114,126	49,607	171,675,4
US Equity Portfolio		3,118	12.31	12.23	10.19	114,120	70,007	10,9
Base Accumulation Share Class	USD	15,552,282	34.84	30.26	25.77	541,866,127	448,638,588	439,360,0
Base Currency Share Class	USD	209,363	34.90	30.32	25.81	7,307,284	6,934,353	6,921,7
Other Currency Accumulation Share Class	EUR	15,464	34.04	29.99	27.84	526,453	445,708	409,5
Other Currency Accumulation Share Class	- FUE	4.000.045	0.4.70	00.46	00.45	440 504 055	404 505 555	400 00= :
(EUR Hedged Class)	EUR	4,269,943	34.78	30.40	26.42	148,521,097	134,565,593	132,337,1
Other Currency Share Class	GBP	20,135	33.74	31.02	27.38	679,374	624,619	1,424,6
Other Currency Share Class	SGD	28,119	31.34	27.51	23.95	881,308	773,465	673,3
"A" Share Class	USD	422,592	32.32	28.15	24.09	13,659,969	11,984,026	10,905,9
"E" Accumulation Share Class "E" Accumulation Share Class (EUR Hedged	EUR	180,896	30.63	27.08	25.33	5,539,953	4,518,004	4,837,3
"E" Accumulation Share Class (EUR Hedged Class)	EUR	8,769	28.96	25.40	22.24	253,910	217,880	467,2
"I" Accumulation Share Class	EUR	13,318	17.52	15.37	14.15	233,269	217,713	213,3
"I" Accumulation Share Class	USD	78,449	30.42	26.32	22.23	2,386,169	3,490,910	10,251,5

		Outstanding Shares	Net As	sset Value per as at <sup>(a)</sup>	Share	A.I	et Assets as at <sup>(a)</sup>	
	Currency	as at 31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-19
US Equity Portfolio (Continued)								
"I" Share Class	GBP	57,687	38.67	35.49	31.18	2,230,914	2,374,227	2,754,734
"I" Share Class	USD	160,044	36.65	31.77	26.93	5,865,340	5,185,009	4,471,221
"IO" Accumulation Share Class	USD	171,917	34.94	30.11	25.24	6,006,807	5,425,844	5,181,075
"IS" Share Class	GBP	1,039,538	14.14	12.99	11.41	14,702,965	15,620,529	18,543,455
"P" Accumulation Share Class	USD	282,083	31.45	27.29	23.17	8,872,826	7,988,922	12,563,733
"P" Share Class	USD	44,016	31.50	27.32	23.20	1,386,652	3,081,936	4,947,336
"R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged	EUR USD	228,418 56,766	30.72 28.74	26.96 24.87	24.85 21.02	7,017,916 1,631,175	6,136,370 1,462,744	8,051,284 1,326,814
Class)	EUR	448,251	26.00	22.64	19.53	11,653,766	8,700,718	4,420,352
"R" Share Class	GBP	33,560	32.26	29.60	26.00	1,082,766	1,080,583	1,134,354
"R" Share Class	USD	136,625	28.51	24.71	20.95	3,894,936	4,004,876	4,811,542
US Focused Growth Equity Portfolio								
Base Accumulation Share Class	USD	169,090	40.99	38.52	26.81	6,930,632	6,352,799	3,805,482
Base Currency Share Class	USD	283,846	32.93	30.95	21.54	9,347,284	8,591,262	6,040,428
"A" Share Class	USD	346,375	31.63	29.80	20.84	10,955,813	10,472,446	7,888,070
"B" Share Class	USD	5,124	25.84	24.47	17.29	132,420	125,384	88,569
"E" Accumulation Share Class	EUR	23,790	39.89	38.16	29.18	949,019	909,026	835,666
"I" Accumulation Share Class	USD	30,917	36.49	34.16	23.58	1,128,185	584,586	328,891
"I" Share Class	USD	341	40.25	37.68	26.02	13,727	43,384	58,122
"P" Accumulation Share Class	USD	205,637	38.42	36.07	25.04	7,901,419	7,416,650	5,181,830
"P" Share Class	USD	1,000	38.40	36.04	25.02	38,398	36,042	25,018
"R" Accumulation Share Class	USD GBP	12,839 26,926	34.41 39.43	32.22 39.08	22.25 27.97	441,795	432,991 931.575	272,619
"R" Share Class "R" Share Class	USD	26,926		39.08	27.97	1,061,588 827,501	931,575 774,798	570,087 533,289
US Small Cap Equity Portfolio <sup>(b)</sup>	עפט	24,033	34.43	32.24	22.21	027,301	114,190	533,∠69
Base Accumulation Share Class	USD	116	13.89	11.63	10.31	1,611	1,349	10,312
Base Currency Share Class	USD	116	13.90	11.64	10.31	1,612	1,350	10,312
"E" Accumulation Share Class	EUR	33.519	12.94	11.04	10.75	433,667	72,084	10,750
"I" Accumulation Share Class	USD	415,906	14.23	11.87	10.44	5,918,154	1,365	7,240,249
"I" Share Class	USD	84,966	14.21	11.86	10.43	1,207,231	1,186	2,895,480
"P" Accumulation Share Class	USD	189,277	14.00	11.71	10.36	2,649,552	1,132,402	1,849,995
"P" Accumulation Share Class (EUR Hedged	""	100,211			10.00	2,0.0,002	1,102,102	1,010,000
Class)	EUR	32,869	12.79	10.78	9.77	420,494	10,755	9,753
"P" Share Class	USD	15,958	13.99	11.70	10.35	223,282	76,106	76,468
"R" Accumulation Share Class	USD	2,680,232	14.20	11.85	10.43	38,050,826	21,182,481	13,406,299
"R" Accumulation Share Class (EUR Hedged								
Class)	EUR	122,147	13.29	11.16	10.07	1,622,923	1,363,176	1,324,976
"R" Share Class	GBP	765	13.81	12.20	11.12	10,557	9,324	8,503
"R" Share Class US Technology Opportunities Equity	USD	1,285,269	14.19	11.84	10.42	18,243,530	11,880,532	7,043,377
Portfolio								
Base Accumulation Share Class	USD	1,000	12.20	11.05	_	12,197	11,047	_
Base Currency Share Class	USD	2,937	12.19	11.05	_	35,816	11,047	_
Other Currency Accumulation Share Class	EUR	850	11.71	10.75	_	9,952	9,142	_
"E" Accumulation Share Class	EUR	850	11.67	10.75	_	9,924	9,138	_
"I" Accumulation Share Class	GBP	2,300	11.20	10.69	_	25,757	24,594	_
"I" Accumulation Share Class	USD	846,101	12.26	11.05	_	10,371,101	33,163	_
"I" Share Class	USD	28,057	12.26	11.05	_	343,935	33,163	_
"IO" Accumulation Share Class	USD	26,808,262	12.31	11.06	_	330,018,959	84,157,793	_
"P" Accumulation Share Class	USD	117,651	12.21	11.05	_	1,436,969	110,493	_
"R" Accumulation Share Class	GBP	15,019	11.19	10.69	_	168,003	8,020	_
"R" Accumulation Share Class	USD	1,000	12.25	11.05	_	12,250	11,054	_
"R" Share Class	USD	1,000	12.25	11.05	_	12,250	11,054	_
Global Infrastructure Equity Portfolio Base Accumulation Share Class	USD	241,440	14.25	13.19	13.03	3,440,293	1,542,134	109,922
Base Currency (Dis) (Gross Quarterly) Share Class	USD	91	11.97	11.21	11.37	1,085	1,005	940
Base Currency Share Class	USD	3,022	13.78	12.83	12.78	41,654	32,744	996
Other Currency (Dis) (Gross Quarterly) Share Class	EUR	94	10.46	9.93	10.97	985	925	944
Other Currency Accumulation Share Class	EUR	34,261	12.48	11.71	12.61	427,471	214,895	251,049
Other Currency Share Class	EUR	82	12.48	11.40	12.37	994	932	1,003
"E" (Dis) (Gross Quarterly) Share Class	EUR	15,596	10.28	9.79	10.92	160,370	128,337	141,784
"E" Accumulation Share Class	EUR	613,001	11.51	10.85	11.77	7,058,249	1,728,771	1,267,577
"E" Share Class	EUR	21,927	11.46	10.79	11.71	251,302	145,900	199,073
"I" (Dis) (Gross Quarterly) Share Class	GBP	93	10.68	10.55	11.00	996	973	966
"I" (Dis) (Gross Quarterly) Share Class	USD	87	12.67	11.81	11.89	1,097	1,011	960
"I" Accumulation Share Class	GBP	81	12.40	12.10	12.29	1,008	984	999
"I" Accumulation Share Class	USD	210,075	14.77	13.61	13.34	3,102,182	6,552,708	6,421,958
"I" Share Class	GBP	87	11.61	11.49	11.86	1,007	982	998
"I" Share Class	USD	80	13.87	12.95	12.90	1,106	1,019	998
"P" (Dis) (Gross Quarterly) Share Class	USD	979	1.11	1.03	12.08	1,083	1,003	85,539
"P" Accumulation Share Class	USD	379,210	14.45	13.35	13.15	5,478,343	2,061,034	1,816,185
"P" Share Class	USD	102,272	13.80	12.87	12.81	1,411,643	260,513	996
"R" (Dis) (Gross Quarterly) Share Class	GBP	93	10.71	10.58	11.05	1,001	979	972
"R" (Dis) (Gross Quarterly) Share Class	USD	87	12.63	11.78	11.86	1,097	1,012	960
"R" Accumulation Share Class	GBP	81	12.37	12.07	12.27	1,006	982	998
	LIOD		4470	40 E0	12 22	4 464 400	240 500	05 222
"R" Accumulation Share Class "R" Share Class	USD GBP	79,045 393	14.73 11.62	13.58 11.49	13.32 11.86	1,164,182 4,570	219,508 4,521	85,233 10,223

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share	1	Net Assets as at <sup>(a</sup>	a)
	Currency	as at 31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-19
Global Infrastructure Equity	- Cumono,	0. may 2.	v,			0. may 2.	00 .107 20	
Portfolio (Continued)								
"R" Share Class	USD	1,638	13.84	12.93	12.87	22,677	21,164	996
Global Real Estate Equity Portfolio		477.500	44.04	0.00	40.00	0.000.040	4 444 000	202 244
Base Accumulation Share Class	USD	177,588	11.31	9.83	12.20	2,008,840	1,444,232	608,314
Base Currency (Dis) (Gross Quarterly) Share Class	USD	1,276	8.76	7.76	10.29	11,177	9,693	112,656
Base Currency Share Class	USD	1,094	10.33	9.18	11.63	11,311	9,828	12,197
Other Currency (Dis) (Gross Quarterly) Share								
Class	EUR	1,194	8.21	7.37	10.41	9,801	8,647	11,720
Other Currency Accumulation Share Class Other Currency Share Class	EUR EUR	330,820 1,095	9.89 9.04	8.72 8.14	11.80 11.25	3,272,653 9,899	3,527,765 8,723	4,217,024 11,804
"E" (Dis) (Gross Quarterly) Share Class	EUR	6,379	7.68	6.94	9.87	49,005	70,347	88,182
"E" Accumulation Share Class	EUR	6,552	9.22	8.16	11.12	60,421	64,104	73,898
"E" Share Class	EUR	9,336	8.67	7.78	10.75	80,952	103,949	93,325
"I" (Dis) (Gross Quarterly) Share Class	GBP	973	8.31	7.76	10.33	8,090	7,420	9,482
"I" (Dis) (Gross Quarterly) Share Class	USD	658,057	9.75	8.60	11.05	6,416,685	5,639,672	7,291,429
"I" Accumulation Share Class	GBP	817	10.00	9.16	11.69	8,170	7,485	9,550
"I" Accumulation Share Class	USD	1,589,904	11.72	10.14	12.49	18,634,522	14,837,554	15,055,572
"I" Share Class "I" Share Class	GBP USD	921 1,129	8.87 10.40	8.37 9.27	10.98 11.73	8,170 11,737	7,483 10,158	9,547 4,476,661
"P" (Dis) (Gross Quarterly) Share Class	USD	703,753	9.15	8.09	10.46	6,441,022	6,919,117	11,322,349
"P" Accumulation Share Class	USD	448,023	10.97	9.52	11.78	4,913,216	4,675,218	8,355,660
"P" Share Class	USD	35,994	9.96	8.85	11.21	358,349	742,990	941,234
"R" (Dis) (Gross Quarterly) Share Class	GBP	1,717	8.30	7.75	10.32	14,256	13,178	17,158
"R" (Dis) (Gross Quarterly) Share Class	USD	1,194	9.70	8.56	11.00	11,583	10,039	12,386
"R" Accumulation Share Class	GBP	817	9.98	9.15	11.68	8,156	7,473	9,538
"R" Accumulation Share Class	USD	1,000	11.70	10.13	12.47	11,696	10,125	12,474
"R" Share Class "R" Share Class	GBP USD	920	8.87 10.38	8.36 9.25	10.98 11.72	8,156 11,698	7,471	9,535 12,474
North America Energy & Energy	030	1,127	10.36	9.25	11.72	11,090	10,126	12,474
Infrastructure Equity Portfolio								
Base Accumulation Share Class	USD	2,387,745	6.40	4.87	6.05	15,284,459	13,193,126	23,257,435
Base Currency Share Class	USD	233,886	5.79	4.51	5.70	1,353,691	946,175	1,695,081
"A" Share Class	USD	15,617	9.23	7.18	9.06	144,190	28,659	35,945
"E" Accumulation Share Class	EUR	598,498	6.89	5.34	7.28	4,121,223	1,531,228	1,627,121
"I" Accumulation Share Class	USD	250,354	6.88	5.21	6.42	1,721,254	904,108	2,483,726
"I" Share Class "P" Accumulation Share Class	USD USD	373	5.76 6.21	4.51 4.72	5.70 5.84	2,149	1,630	2,004
"P" Share Class	USD	3,547,981 632,251	5.46	4.72	5.38	22,047,869 3,452,075	18,491,435 2,823,056	29,131,973 4,376,219
"R" Accumulation Share Class	EUR	429	8.72	6.71	9.00	3,741	2,879	3,862
"R" Accumulation Share Class	USD	215,887	6.81	5.17	6.36	1,470,368	891,925	1,899,306
"R" Share Class	USD	13,413	5.78	4.52	5.71	77,562	102,390	329,154
Emerging Markets CORE® Equity Portfolio								
Base Accumulation Close Share Class	USD	11,566,162	22.94	19.10	15.96	265,319,549	192,366,244	126,130,107
Base Accumulation Snap Share Class	USD	284,518	13.21	11.06	9.20	3,757,751	4,275,300	92,570,542
Base Currency Snap Share Class	USD	19,660	14.81	12.50	10.56	291,270	245,846	707,604
Other Currency Accumulation Close Share Class	EUR	4,044,687	14.48	12.23	11.14	58,547,464	38,056,165	29,075,854
Other Currency Accumulation Close Share		1,011,001		.2.20		00,011,101	00,000,100	20,010,001
Class (Long Emerging Markets CCY vs. USD)	CHF	21,548	11.56	9.69	8.32	249,004	94,995	41,594
Other Currency Accumulation Close Share	EUD.	00.050	44.00	0.70	0.00	000 040	447.457	0.004
Class (Long Emerging Markets CCY vs. USD)	EUR	20,250	11.66	9.76	8.36	236,046	117,157	8,361
"A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD)	PLN	35,124	13.17	11.10	9.55	462,409	422,637	363,637
"A" Snap Share Class (b)	USD	1,004	10.55	_	_	10,584		_
"E" Accumulation Close Share Class	EUR	71,830	12.88	10.92	10.03	925,458	764,463	767,411
"I" Accumulation Close Share Class	EUR	14,863,270	12.18	10.25	9.27	181,057,824	141,699,439	213,103,180
"I" Accumulation Close Share Class	USD	63,878,371	25.74	21.36	17.71	1,644,343,371	1,531,187,614	1,949,656,481
"I" Accumulation Snap Share Class	GBP	5,749,315	12.93	11.41	9.78	74,311,969	49,352,809	43,498,859
"I" Close Share Class "IO" Accumulation Close Share Class	EUR GBP	4,295,499	12.11 22.14	10.33	9.54 16.54	52,014,816	37,116,427	32,854,496
"IO" Accumulation Close Share Class "IO" Accumulation Close Share Class	JPY	254,575 4,290,348	1,429.77	19.38 1,120.53	16.54 970.06	5,635,482 6,134,216,077	4,732,175 5,063,645,127	4,036,002 2,901,670,535
"IO" Accumulation Close Share Class	USD	13,336,529	28.18	23.30	19.20	375,779,021	309,908,757	245,726,682
"IO" Accumulation Snap Share Class (b)	JPY	1,096	1,069.70		-	1,172,723	_	_ :=,, 20,002
"IO" Accumulation Snap Share Class	USD	3,008,812	13.84	11.51	9.45	41,635,231	45,997,342	43,881,674
"IO" Snap Share Class	USD	3,022,752	14.39	12.19	10.30	43,489,705	37,606,416	30,250,589
"P" Accumulation Close Share Class	USD	1,463,388	19.56	16.24	13.49	28,619,624	25,277,399	34,086,543
"P" Close Share Class	USD	138,167	17.01	14.30	12.11	2,350,308	1,672,792	4,086,028
"R" Accumulation Close Share Class	USD	4,476,674	18.99	15.76	13.08	85,034,087	60,697,876	35,703,860
"R" Accumulation Close Share Class (Long Emerging Markets CCY vs. USD)	EUR	90,609	11.91	9.94	8.45	1,079,175	133,531	113,562
"R" Close Share Class	GBP	5,508,849	18.25	16.25	14.26	100,563,643	75,251,270	63,700,063
"R" Close Share Class	USD	975,328	16.43	13.82	11.70	16,022,225	11,280,895	11,638,013
Europe CORE® Equity Portfolio		,9				.,,	,,-30	,===,=.0
Base Accumulation Share Class	EUR	4,545,836	22.44	18.92	19.93	102,030,481	93,600,234	185,203,905
Base Currency Share Class	EUR	1,857,837	18.91	16.08	17.26	35,133,998	32,912,989	48,434,379
Other Currency Accumulation Share Class	USD	62,594	13.84	11.51	11.11	866,502	613,447	3,154,113
Other Currency Accumulation Share Class	LICE	40.004	40.07	40.20	40.64	222 562	450 744	40.740
(USD Hedged Class) Other Currency Share Class	USD GBP	19,031 26,359	12.27 11.79	10.38 10.46	10.61 10.67	233,560 310,640	152,711 44,152	10,748 78,922
Other Currency Share Class	USD	57,651	13.74	11.52	11.34	791,967	704,081	4,846,312

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share		Net Assets as at <sup>(a)</sup>	)
	Currency	31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-19
Europe CORE® Equity		•				-		
Portfolio (Continued)								
"A" Accumulation Share Class	EUR	89,659	11.97	10.12	10.72	1,073,550	794,886	2,098,968
"A" Accumulation Share Class	USD	461,948	12.49	10.41	10.10	5,769,321	6,468,090	18,206,390
"A" Accumulation Share Class (PLN Hedged Class)	PLN	38,079	11.80	10.06	10.52	449,410	383,137	400,680
"A" Share Class	EUR	1,148,691	16.97	14.40	15.46	19,499,020	20,249,387	33,149,941
"A" Share Class	USD	728,545	12.98	10.86	10.70	9,459,917	8,297,522	8,762,090
"E" Accumulation Share Class	EUR	4,020,793	25.13	21.24	22.49	101,055,387	89,509,547	130,775,159
"I" Accumulation Share Class	CHF	1,623	11.25	9.35	9.91	18,262	119,513	674,009
"I" Accumulation Share Class	EUR	37,738,397	21.68	18.20	19.02	818,011,603	918,405,265	1,751,520,147
"I" Accumulation Share Class	USD	4,725,190	14.07	11.65	11.16	66,504,095	33,551,981	79,516,179
"I" Accumulation Share Class (CHF Hedged Class)	CHF	29,978	12.22	10.37	10.71	366,249	188,161	630,315
"I" Accumulation Share Class (EUR Hedged		•						
Class)	EUR	3,779,387	11.69	9.91	10.25	44,175,848	37,459,072	38,738,940
"I" Accumulation Share Class (USD Hedged	USD	10.000	12.22	11.22	11 20	122 106	112 240	112 766
Class) "I" Share Class	EUR	10,000 3,825,426	13.32 24.56	20.96	11.38 22.49	133,196 93,953,956	112,240 163,402,113	113,766 159,248,542
"IO" Accumulation Share Class	EUR	1,275,732	20.23	16.95	17.62	25,813,463	21,947,249	23,146,071
"IO" Accumulation Share Class (Long	Loix	1,275,752	20.23	10.55	17.02	25,015,405	21,541,245	23,140,071
European CCY vs. EUR)	SGD	29,992,330	12.43	10.36	10.68	372,941,207	328,936,076	403,511,765
"IS" Accumulation Share Class (b)	EUR	1,841,397	11.75	_	_	21,642,663		
"P" Accumulation Share Class	EUR	3,918,437	16.81	14.15	14.87	65,870,553	60,161,169	82,994,962
"P" Share Class	EUR	1,282,883	11.63	9.90	10.63	14,919,909	1,546,419	2,979,394
"P" Share Class	GBP	39,397	11.81	10.49	10.70	465,348	408,896	653,038
"P" Share Class	USD	193,944	12.83	10.77	10.60	2,489,194	1,906,677	13,229,550
"R" Accumulation Share Class	EUR	5,781,939	22.90	19.23	20.11	132,388,453	118,015,037	136,854,396
"R" Share Class	EUR	1,144,726	19.17	16.35	17.55	21,946,616	38,076,886	78,363,384
"R" Share Class	GBP	148,626	20.30	18.07	18.43	3,017,293	4,713,963	5,083,601
"R" Share Class	USD	184,295	12.97	10.91	10.74	2,389,714	3,760,446	7,322,287
Global CORE® Equity Portfolio Base Accumulation Close Share Class	USD	1.894.957	30.49	26.15	23.43	57,785,168	45.931.927	67.320.143
Base Accumulation Snap Share Class	USD	1,991,232	30.49	26.55	23.78	61,507,428	63,783,113	82,590,611
Base Currency (Dis) (Gross Quarterly) Close	000	1,551,252	30.03	20.55	25.70	01,507,420	03,703,113	02,000,011
Share Class	USD	921	13.25	11.45	10.38	12,207	10,495	9,403
Base Currency Close Share Class	USD	468,868	25.01	21.44	19.26	11,724,159	9,796,191	11,387,202
Base Currency Snap Share Class	USD	604,613	33.33	28.65	25.73	20,154,630	21,052,532	47,322,322
Other Currency Accumulation Close Share								
Class	HKD	93,023	141.17	120.89	109.39	13,132,214	4,159,825	6,407,942
Other Currency Accumulation Close Share Class	SGD	223,162	13.85	12.00	10.99	3,090,657	2,864,391	4,365,885
Other Currency Accumulation Close Share		220,102	10.00	.2.00	.0.00	0,000,001	2,001,001	,,000,000
Class (AUD Hedged Class)	AUD	190,485	13.53	11.65	11.01	2,576,339	1,043,618	150,474
Other Currency Accumulation Close Share	000	000.404	40.55	44.04	40.74	0.000.000	0.000.400	0.057.407
Class (SGD Hedged Class) Other Currency Accumulation Snap Share	SGD	222,101	13.55	11.64	10.71	3,009,038	3,032,199	3,057,197
Class	EUR	3,012,737	13.89	12.11	11.82	41,839,613	33,874,506	41,922,131
Other Currency Accumulation Snap Share		-,,				,,-	, ,,	,,
Class (EUR Hedged Class)	EUR	142,402	13.15	11.39	10.61	1,872,629	174,241	6,967
"A" Snap Share Class	USD	459,681	25.15	21.67	19.51	11,560,920	10,077,970	12,762,679
"E" Accumulation Close Share Class	EUR	3,062,455	25.35	22.10	21.70	77,623,482	75,298,013	116,125,270
"E" Accumulation Snap Share Class	EUR	3,896,420	30.38	26.55	26.06	118,371,911	113,508,453	133,468,083
"E" Accumulation Snap Share Class (EUR Hedged Class)	EUR	1,109,145	12.90	11.20	10.48	14,307,593	18,426,463	11,082,732
"G" Snap Share Class <sup>(b)</sup>	USD	93,745	11.53	11.20	10.40	1,081,289	10,420,403	11,002,132
"I" Accumulation Close Share Class	EUR	14,684,751	28.64	24.80	24.04	420,549,118	377,370,550	650,006,822
"I" Accumulation Close Share Class	USD	25,219,003	31.24	26.68	23.71	787,906,330	746,902,311	962,878,732
"I" Accumulation Close Share Class (CHF								
Hedged Class)	CHF	6,908	13.42	11.54	10.66	92,716	79,692	73,667
"I" Accumulation Close Share Class (EUR	ELID	000 044	12.00	11 21	10.26	12 774 220	14,445,389	60 266 420
Hedged Class) "I" Accumulation Snap Share Class (b)	EUR GBP	980,844	13.02 10.84	11.21	10.36	12,774,239	14,445,389	60,366,428
"I" Accumulation Snap Share Class "" "I" Accumulation Snap Share Class	USD	1,006 767,418	10.84 14.33	12.27	10.90	10,899 10,997,793	16,552,259	47,601,293
"I" Accumulation Snap Snare Class "I" Accumulation Snap Share Class (EUR	LOSD	101,418	14.33	12.27	10.90	10,997,793	10,352,259	41,001,293
Hedged Class)	EUR	983,811	13.47	11.62	10.74	13,253,991	18,910,770	15,397,903
"I" Close Share Class	GBP	14,421	14.70	13.36	12.42	211,949	217,869	24,032,956
"I" Close Share Class	USD	2,002,340	25.31	21.73	19.51	50,686,368	48,728,619	161,010,344
"I" Snap Share Class	USD	2,303,417	34.36	29.58	26.55	79,152,491	56,785,336	60,821,500
"IO" (Dis) (Cap Monthly) Snap Share Class	USD	34,339	12.13	10.78	10.35	416,493	227,197	129,630
"IO" Accumulation Close Share Class	EUR	2,057,746	42.64	36.84	35.52	87,740,795	84,519,511	85,373,697
"IO" Accumulation Close Share Class (b)	GBP			39.50	36.19		8,470	7,759
"IO" Accumulation Close Share Class	USD	3,904,154	27.22	23.19	20.50	106,277,758	80,208,174	16,909,908
"IO" Accumulation Snap Share Class	USD	66,215,931	19.58	16.72	14.78	1,296,313,991	1,402,427,234	2,064,527,613
"IO" Snap Share Class "IS" Accumulation Snap Share Class (b)	USD	8,476,436	19.10	16.47	14.78	161,877,824	162,547,196	143,475,278
"IS" Accumulation Snap Share Class (b) "IS" Accumulation Snap Share Class (b)	EUR	858	11.55	_	_	9,913	_	_
"IS" Accumulation Snap Share Class (9) "IS" Accumulation Snap Share Class (EUR	USD	1,004	10.61	_	_	10,646	_	_
Hedged Class) (b)	EUR	858	11.47	_	_	9,847	_	_
"P" Accumulation Snap Share Class	USD	3,509,164	23.70	20.34	18.17	83,166,055	75,850,292	96,384,973
"P" Snap Share Class	USD	239,213	39.29	33.75	30.31	9,398,727	9,332,627	21,151,688
"R" Accumulation Close Share Class (CHF								
Hedged Class)	CHF	6,584	12.28	10.56	9.77	80,880	23,258	11,957

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share		Net Assets as at <sup>(a</sup>	n)
	Currency	as at 31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-1
Global CORE® Equity Portfolio (Continued)								
"R" Accumulation Snap Share Class	EUR	115,766	14.28	12.41	12.02	1,653,277	2,480,829	3,032,23
"R" Accumulation Snap Share Class	USD	1,654,683	29.12	24.94	22.17	48,189,925	70,780,115	114,633,36
"R" Close Share Class	GBP	150,771	14.66	13.31	12.39	2,209,703	3,297,753	8,146,05
"R" Snap Share Class	USD	898,301	26.93	23.17	20.81	24,195,511	20,669,070	26,061,65
Global Small Cap CORE® Equity Portfolio								
Base Currency Close Share Class	USD	727,382	29.08	22.85	22.38	21,150,330	14,666,191	16,380,10
Base Currency Snap Share Class	USD	7,219,656	29.07	23.02	22.42	209,847,893	167,879,480	182,890,19
Other Currency Accumulation Snap Share	005	1,210,000	20.01	20.02		200,011,000	101,010,100	.02,000,.0
Class	EUR	173,760	13.87	11.14	11.80	2,409,271	1,393,374	3,318,78
Other Currency Accumulation Snap Share	SEK	12 500	100.20	145.71	159.54	2 252 474	1,917,883	60 220 12
Class		12,500 27,368	180.28 23.66		18.31	2,253,474		68,239,13
A" Close Share Class	USD			18.65		647,623	763,242	1,318,60
A" Snap Share Class	USD	37,218	22.52	17.88	17.46	838,051	635,175	896,51
E" Accumulation Close Share Class	EUR	448,508	26.13	20.88	22.36	11,720,850	11,016,266	17,422,21
E" Accumulation Snap Share Class	EUR	534,598	25.00	20.13	21.43	13,363,632	11,012,327	15,739,70
I" Accumulation Close Share Class	GBP	1,087	14.14	11.72	11.78	15,365	9,730	9,85
I" Accumulation Snap Share Class	EUR	5,109,849	33.12	26.51	27.88	169,227,579	45,568,290	107,185,08
I" Accumulation Snap Share Class	USD	1,616,420	18.54	14.63	14.12	29,969,958	23,883,211	26,508,07
I" Close Share Class	GBP	720,645	13.80	11.51	11.67	9,947,859	9,166,181	6,733,81
	GBP		51.71	42.74	42.70	376,079		
O" Accumulation Close Share Class		7,273					242,961	205,20
IO" Accumulation Close Share Class	JPY	4,911,736	1,328.20	982.87	995.97	6,523,786,698	4,842,237,877	4,940,112,6
IO" Accumulation Close Share Class	USD	1,014,360	33.17	25.90	24.98	33,641,851	25,063,029	22,472,0
IO" Accumulation Snap Share Class	USD	706,158	18.89	14.87	14.26	13,341,900	13,183,171	8,687,6
IO" Snap Share Class	USD	4,218,187	18.23	14.50	14.11	76,915,395	57,189,092	55,585,4
P" Accumulation Snap Share Class	USD	156,789	25.67	20.31	19.68	4,025,136	2,878,802	3,452,7
R" Accumulation Snap Share Class	USD	81,161	28.17	22.24	21.47	2,286,619	2,981,580	4,068,4
R" Snap Share Class	GBP	110,881	19.56	16.43	16.57	2,168,932	2,503,019	14,269,1
R" Snap Share Class	USD	57,212	26.49	21.02	20.47	1,515,606	1,215,336	7,230,8
JS CORE® Equity Portfolio								
Base Accumulation Close Share Class	USD	906,007	34.73	29.56	25.36	31,465,261	34,507,125	70.511.2
Base Accumulation Snap Share Class	USD	1,722,367	35.32	30.02	25.86	60,830,319	46,728,009	210,872,1
Base Currency Close Share Class	USD	166,926	34.31	29.20	25.10	5,727,461	5,016,703	4,434,6
Base Currency Snap Share Class	USD	1,131,287	60.98	51.84	44.73	68,983,659	58,940,855	59,443,08
Other Currency Accumulation Close Share Class	HKD	889	143.02	121.54	105.37	127,106	108,018	93,64
Other Currency Accumulation Close Share	IIII	000	143.02	121.54	100.07	127,100	100,010	33,0-
Class	SGD	161,365	14.37	12.36	10.84	2,318,598	841,901	12,700,96
A" Snap Share Class	USD	943,664	35.14	29.94	25.92	33,157,367	22,150,601	38,153,44
E" Accumulation Snap Share Class	EUR	3,985,782	26.80	23.17	21.87	106,830,237	97,675,075	92,210,86
E" Accumulation Snap Share Class (EUR								
Hedged Class)	EUR	992,607	13.71	11.75	10.43	13,606,187	8,666,992	11,932,14
I" Accumulation Close Share Class	HKD	788	153.64	130.20	112.18	121,011	102,543	88,3
I' Accumulation Close Share Class	USD	15,300,799	22.78	19.33	16.50	348,588,562	301,191,506	314,919,0
I" Accumulation Snap Share Class	USD	22,627,089	21.66	18.36	15.73	490,147,437	666,230,304	286,202,1
I" Accumulation Snap Share Class (EUR								
ledged Class)	EUR	5,377,810	14.21	12.12	10.64	76,429,996	66,276,584	116,559,0
I" Snap Share Class	USD	6,807,044	42.95	36.55	31.53	292,363,489	234,905,773	184,395,4
P" Accumulation Snap Share Class	USD	1,631,672	30.52	25.92	22.27	49,803,259	40,952,870	60,297,7
P" Snap Share Class	USD	628,879	32.85	27.92	24.09	20,657,219	546,725	836,0
R" Accumulation Snap Share Class	USD	1,598,374	33.42	28.34	24.29	53,416,660	49,952,614	46,459,1
R" Snap Share Class								
	GBP	58,912	36.21	32.61	29.15	2,133,285	1,972,316	2,492,7
R" Snap Share Class	USD	1,385,945	31.95	27.18	23.45	44,276,178	70,285,155	114,839,0
U" Close Share Class	USD	141,230	38.86	33.08	28.44	5,488,553	4,671,872	4,016,9
JS Small Cap CORE® Equity Portfolio	I							
Base Accumulation Close Share Class	USD	67,320	32.81	25.50	25.04	2,208,746	1,582,264	1,658,9
Base Accumulation Snap Share Class	USD	17,796	33.62	26.32	25.70	598,216	434.683	581,2
Base Currency Snap Share Class	USD	18,152	33.68	26.37	25.74	611,354	459,089	599,4
A" Close Share Class	USD							13,241,2
		162,952	30.37	23.67	23.34	4,948,991	1,835,832	
E" Accumulation Close Share Class	EUR	31,468	29.09	22.99	24.75	915,442	631,042	1,181,7
E" Accumulation Snap Share Class	EUR	124,124	30.03	23.92	25.58	3,727,053	1,263,714	3,686,2
I" Accumulation Snap Share Class	USD	67,946	33.68	26.28	25.49	2,288,146	11,711,832	27,558,3
I" Snap Share Class	USD	409,434	31.22	24.43	23.77	12,782,209	10,108,500	3,873,0
IO" Accumulation Snap Share Class	USD	8,291,874	17.41	13.54	13.05	144,335,352	145,736,892	182,330,8
P" Accumulation Snap Share Class	USD	1,238,611	29.97		22.74	37,115,526	35,750,582	34,121,6
				23.41				
R" Accumulation Snap Share Class	USD	167,440	29.47	23.00	22.30	4,935,272	3,665,087	8,039,6
R" Snap Share Class	GBP	59,745	32.82	27.18	27.41	1,960,593	1,147,596	848,3
R" Snap Share Class	USD	59,921	28.72	22.47	21.86	1,720,765	1,184,067	1,954,1
sia High Yield Bond Portfolio	I	•						
ase Accumulation Share Class	USD	6,983	108.57	103.12	_	758,107	73,438	
ase Currency (Dis) (Gross Monthly) Share		0,000	.00.07	.00.12		700,107	70,400	
class	USD	52,584	103.04	101.12	_	5,418,390	3,229,179	
ase Currency (Dis) (Stable Monthly) Share	000	32,304	103.04	101.12	_	5,+10,590	5,223,119	
class	USD	134,843	102.69	101.01		13,847,019	683,637	
	030	134,043	102.09	101.01	_	13,047,019	003,037	
Other Currency (Dis) (Gross Monthly) Share	HND	020	102.12	101 10		06 546	02.042	
Class	HKD	839	103.13	101.10	_	86,546	82,043	
Other Currency (Dis) (Gross Monthly) Share	ALID	1.040	100 75	101 OF		107 700	100 504	
Class (AUD Hedged Class)	AUD	1,049	102.75	101.05	_	107,788	102,524	
Other Currency (Dis) (Stable Monthly) Share	ALID	4.054	100.40	101.00		407 707	400 500	
	AUD	1,051	102.49	101.02	_	107,737	102,529	
		.,						
Class (AUD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	1,051	101.90	100.69		107,115	102,197	

		Outstanding Shares	Net As	sset Value per as at <sup>(a)</sup>	Share		Not Appeter di	a)
	Currency	as at 31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	Net Assets as at <sup>(</sup> 30-Nov-20	30-Nov-1
Asia High Yield Bond Portfolio (Continued)	Ourrency	31-May-21	31-Way-21	30-1404-20	30-1404-13	31-Way-21	30-1104-20	30-1404-1
Other Currency (Dis) (Stable Monthly) Share								
lass (GBP Hedged Class)	GBP	1,051	102.46	100.98	_	107,698	102,493	-
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	4,671	102.57	100.96	_	479,034	143,456	_
E" Accumulation Share Class (EUR Hedged	005	4,071	102.07	100.00		470,004	140,400	
class)	EUR	101	105.33	100.74	_	10,653	10,189	
E" Share Class (EUR Hedged Class)	EUR	101	105.23	100.74	_	10,653	10,189	
SD" Accumulation Share Class SD" Share Class <sup>(b)</sup>	USD GBP	319,178 174,391	108.10 98.38	102.22	_	34,504,030 17,157,241	1,592,514	
" Accumulation Share Class	USD	421,592	109.18	103.33	_	46,027,753	7,697,768	
"Share Class	GBP	101	99.36	100.02	_	9,994	10,014	
" Share Class	USD	221,458	107.31	103.34	_	23,765,000	10,334	
" Share Class (GBP Hedged Class) (b)	GBP	71	100.16		_	7,071		
S" Share Class	USD	166,697	107.42	103.40	_	17,906,500	16,941,855	
<sup>o</sup> ″ Accumulation Share Class o″ Share Class	USD	73,170	108.87 107.14	103.22	_	7,966,263	10,322 10,323	
R" Share Class	GBP	2,447 101	99.35	103.23 100.02	_	262,212 9,993	10,323	
merging Markets Corporate Bond	ODI	101	33.33	100.02		3,333	10,014	
ortfolio								
Base Accumulation Share Class	USD	1,905,743	168.99	167.15	156.78	322,043,134	216,544,442	169,829,8
ase Currency (Dis) (Gross Monthly) Share	LICE	040.504	07.00	00.04	07.00	04 000 070	46.070.440	00.444.0
class lase Currency (Dis) (Monthly) Share Class	USD	219,584 295,251	97.38 103.58	98.61 104.20	97.29 101.34	21,382,276 30,581,288	16,070,146 29,331,086	28,114,6 38,442,4
ase Currency (Dis) (Monthly) Share Class ase Currency (Dis) (Stable Monthly) Share	030	290,201	103.36	104.20	101.34	30,301,200	25,551,000	50,442,4
Class	USD	1,551,376	99.13	100.54	99.15	153,782,997	74,172,569	62,043,1
ase Currency Share Class	USD	78,804	116.75	119.46	116.95	9,200,622	7,917,908	1,963,0
hther Currency (Dis) (Gross Monthly) Share lass	HKD	577,067	103.22	104.42	104.06	59,565,171	49,879,959	65,681,7
other Currency (Dis) (Gross Monthly) Share	HKD	377,007	103.22	104.42	104.00	59,505,171	49,079,939	05,061,7
lass (AUD Hedged Class)	AUD	59,983	102.21	103.74	103.64	6,130,959	6,645,046	6,492,8
ther Currency (Dis) (Monthly) Share Class								
SGD Hedged Class)	SGD	318,944	101.28	101.88	99.64	32,303,180	21,308,056	25,226,6
other Currency (Dis) (Stable Monthly) Share class (AUD Hedged Class)	AUD	48,184	96.40	97.97	97.88	4,644,904	4,265,715	3,742,9
ther Currency (Dis) (Stable Monthly) Share	7.05	40,104	00.40	07.07	07.00	4,044,004	4,200,710	0,742,0
lass (EUR Hedged Class)	EUR	6,391	97.49	99.38	99.72	623,039	64,559	10,1
other Currency (Dis) (Stable Monthly) Share	GBP	40.674	02.45	04.65	04.70	4 500 005	2 220 744	1.050.0
lass (GBP Hedged Class) ther Currency (Dis) (Stable Monthly) Share	GBP	48,674	93.15	94.65	94.70	4,533,935	3,229,714	1,950,9
lass (SGD Hedged Class)	SGD	432,271	96.93	98.31	97.49	41,900,513	52,245,838	81,847,4
Other Currency Accumulation Share Class								
CHF Hedged Class)	CHF	356	101.05	100.58	_	35,989	35,822	
Other Currency Accumulation Share Class EUR Hedged Class)	EUR	363,102	150.53	149.63	142.92	54,658,507	63,040,770	25,006,7
Other Currency Share Class (EUR Hedged		000,102	100.00			01,000,001	00,010,110	20,000,1
Class)	EUR	517,104	103.30	106.00	105.81	53,416,253	8,285,980	10,832,1
ther Currency Share Class (GBP Hedged	CDD	16 210	110.00	110.00	112.00	1 707 746	0.455.004	1 021 1
Class) A″ Share Class	GBP USD	16,210 117,975	110.28 116.60	112.92 119.18	112.00 116.67	1,787,746 13,755,742	2,155,801 10,738,077	1,931,1 6,311,7
E" (Dis) (Quarterly) Share Class (EUR	030	117,975	110.00	119.10	110.07	13,733,742	10,730,077	0,511,7
ledged Class)	EUR	66,123	96.84	97.90	97.09	6,403,054	5,861,746	5,287,5
E" Accumulation Share Class (EUR Hedged	FUD	07.005	440.40	440.00	407.00	40 404 007	40 400 074	0.450.6
ilass)	EUR USD	87,025 51,120	143.19	142.69	137.02 99.99	12,461,607	10,160,074 3.595,339	9,158,9
" (Dis) (Stable Monthly) Share Class " Accumulation Share Class	USD	9,582,503	100.93 179.54	102.05 177.04	165.03	5,159,745 1,720,428,022	1,656,371,666	10,1 757,604,7
" Accumulation Share Class (BRL Hedged		0,002,000	170.04		100.00	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	7,000,071,000	101,004,1
lass) (b)	USD	9,124	102.17	_	_	932,188	_	
" Accumulation Share Class (CHF Hedged	CUE	40.000	101.00	101.00		1 040 440	15 004 044	
lass)  " Accumulation Share Class (EUR Hedged	CHF	18,830	101.88	101.09	_	1,918,443	15,984,811	
lass)	EUR	2,724,506	159.97	158.52	150.48	435,844,841	377,375,027	220,479,3
" Accumulation Share Class (GBP Hedged								
lass)	GBP	35,922	134.63	132.99	125.73	4,835,988	6,603,033	83,117,3
" Share Class " Share Class (FLIP Hodged Class)	USD	406,215	117.17	120.22	117.67	47,594,314	51,356,901	12,143,7 42,077,3
" Share Class (EUR Hedged Class) " Share Class (GBP Hedged Class)	EUR GBP	1,654,041 705,775	103.62 105.39	106.58 105.82	106.39	171,391,738 74,384,736	116,801,842 125,866,070	42,077,
O" Accumulation Share Class	JPY	499,189	14,302.62	13,319.65	12,956.74	7,139,708,629	7,021,067,957	6,466,500,6
O" Accumulation Share Class	USD	710,000	145.13	142.60	132.00	103,039,029	101,248,504	99,020,
O" Share Class	USD	11,494	110.79	114.04	111.60	1,273,432	1,428,090	2,553,4
S" Accumulation Share Class (EUR Hedged	FUE	0.405.001	440.47	110.00	100.00	075 004 040	000 000 775	400.0444
class)  P" Accumulation Share Class	EUR USD	2,435,601 147,779	113.17 146.46	112.00 144.67	106.06 135.33	275,634,912 21,643,648	262,003,775 16,979,363	162,214,9 20,420,4
P" Share Class	USD	6,437	105.69	108.31	105.98	680,284	681,029	1,453,3
R" Accumulation Share Class	USD	584,347	151.52	149.46	139.42	88,538,395	45,379,788	23,440,8
R" Accumulation Share Class (CHF Hedged								.,,
lass)	CHF	4,404	101.77	101.02		448,147	484,743	
R" Share Class	USD	114,531	106.24	108.98	106.67	12,167,541	9,212,709	3,313,9
R" Share Class (GBP Hedged Class)  merging Markets Debt Blend Portfolio	GBP	81,741	100.23	102.85	102.01	8,192,721	7,049,796	5,825,4
ase Accumulation Share Class	USD	1,735	108.23	108.24	101.90	187,825	380,204	1,699,2
ase Currency Share Class	USD	13,671	77.78	80.43	79.03	1,063,337	1,257,434	4,033,0
Other Currency Accumulation Share Class								
EUR Partially Hedged Class)	EUR	11,224	105.81	106.84	106.11	1,187,644	1,044,349	1,688,6

		Outstanding Shares	Net As	sset Value per as at <sup>(a)</sup>	Share		Nink A no. 4	a)
	Currency	as at 31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	Net Assets as at 30-Nov-20	30-Nov-1
Emerging Markets Debt Blend	Currency	O' May 21	or may 21	00 1101 20	00 1107 10	Or may 21	00 1101 20	00 1101 1
Portfolio (Continued)								
Other Currency Share Class (EUR Partially	FUD	1,734	75.40	70.05	04.50	130.808	124 020	110.00
Hedged Class) "E" Accumulation Share Class (EUR Partially	EUR	1,734	75.42	78.65	81.56	130,000	134,938	110,90
Hedged Class)	EUR	6,161	101.88	103.13	102.93	627,659	723,269	553,87
I" Accumulation Share Class	EUR	205,137	105.60	106.70	108.72	21,662,629	21,028,265	20,954,91
I" Accumulation Share Class	USD	1,320,834	115.04	114.62	107.11	151,955,236	130,771,664	16,118,77
I" Accumulation Share Class (EUR Partially	FUD	0.000.550	400.00	407.50	405.04	000 477 450	004 074 000	004 440 70
Hedged Class) I″ Share Class	EUR USD	2,998,559 147	106.88 78.05	107.50 80.98	105.94 79.60	320,477,450	361,374,060 11,456	331,142,72 10,70
I" Share Class I" Share Class (GBP Partially Hedged Class)	GBP	1,477	79.53	84.84	85.53	11,499 117,445	120,342	115,45
IO" Share Class (GBP Partially Hedged	ODI	1,477	75.55	04.04	05.55	117,445	120,042	110,40
class)	GBP	3,302,258	97.57	104.37	99.65	322,193,835	344,659,299	328,369,21
R" Accumulation Share Class	USD	100	114.47	114.09	106.67	11,447	11,409	10,66
R" Share Class	USD	1,197	78.04	80.94	79.51	93,389	96,393	94,15
R" Share Class (GBP Partially Hedged Class)	GBP	1,927	79.46	84.74	85.43	153,149	151,955	167,26
merging Markets Debt Local Portfolio lase Accumulation Share Class	USD	600.765	11.75	11.81	11.41	0 111 020	0.102.675	8,802,79
	USD	690,765	5.89	6.00	6.01	8,114,830 8,696	9,102,675	8,4
Base Currency (Dis) (Monthly) Share Class Base Currency Share Class	USD	1,477 154,790	5.89 6.06	6.00	6.36	937,392	8,748 935,389	8,44 944,56
Other Currency Share Class	GBP	22,934	6.85	7.53	7.89	157,080	243,587	255,6
A" Accumulation Share Class	USD	228,417	11.34	11.42	11.06	2,591,108	1,928,927	2,042,4
A" Share Class	USD	628,625	6.22	6.46	6.53	3,911,871	4,289,263	4,542,8
E" (Dis) (Quarterly) Share Class	EUR	589,000	7.00	7.25	7.93	4,124,754	4,096,835	4,012,4
E" Accumulation Share Class	EUR	316,651	12.50	12.77	13.48	3,959,333	4,409,637	5,735,0
E" Share Class	EUR	361,590	6.94	7.31	8.06	2,510,565	2,940,073	4,790,4
" (Dis) (Quarterly) Share Class	EUR	4,584,054	7.37	7.63	8.35	33,766,361	34,930,307	36,455,8
Accumulation Share Class	EUR	20,012,405	13.15	13.35	13.93	263,246,339	263,266,848	242,831,9
Accumulation Share Class	GBP	801,943	11.44	12.12	12.02	9,171,931	8,761,389	105,996,1
"Accumulation Share Class	USD	31,773,423	13.28	13.29	12.71	421,868,511	420,630,084	531,792,7
" Share Class	USD	6,803,237	6.49	6.77	6.84	44,138,066	60,821,021	67,812,3
O" (Dis) (Gross Monthly) Share Class	USD	3,744,329	9.73	9.93	9.95	36,431,114	18,312,755	16,390,1
O" Accumulation Share Class O" Accumulation Share Class	JPY USD	10,674,108 4,846,812	1,253.04 14.66	1,184.44 14.62	1,182.00 13.89	13,375,066,419 71,066,104	13,141,642,523 46,670,991	12,619,913,2 42,378,7
O" Share Class	USD	3,170,833	6.63	6.94	7.01	21,027,846	9,780,141	9,288,7
IS" Share Class	EUR	15,409,514	10.78	11.21	7.01	166,057,296	116,236,285	9,200,7
X" (Dis) (Cap Monthly) Share Class	USD	165,904,673	1.81	1.94	2.17	300,350,671	371,539,627	455,473,2
IXO" (Dis) (Cap Monthly) Share Class	USD	32,463,318	2.45	2.61	2.89	79,500,919	98,500,703	114,326,6
P" Accumulation Share Class	USD	1,265,531	13.04	13.09	12.59	16,504,595	17,843,223	15,449,5
P" Share Class	USD	167,221	7.36	7.67	7.74	1,231,267	1,368,018	2,051,0
R" Accumulation Share Class	EUR	32,684	9.75	9.90	10.33	318,542	323,502	353,0
R" Accumulation Share Class	USD	2,097,871	9.11	9.12	8.73	19,115,263	2,174,096	2,558,0
R" Share Class	EUR	680	6.23	6.59	7.25	4,234	4,297	10,3
R" Share Class	GBP	33,634	6.64	7.34	7.68	223,374	243,036	324,0
R" Share Class	USD	235,957	5.82	6.08	6.14	1,373,810	1,418,561	264,0
merging Markets Debt Portfolio								
Base Accumulation Share Class	USD	7,680,012	24.39	24.47	23.01	187,306,508	194,133,779	226,014,5
Base Accumulation Share Class (Duration Hedged Class)	USD	389,565	12.46	11.95	12.04	4,854,594	4,654,261	8,128,7
Base Accumulation Share Class (EUR	030	309,303	12.40	11.95	12.04	4,054,554	4,034,201	0,120,7
Hedged Class)	EUR	6,371,333	17.56	17.72	17.02	111,909,531	124,055,979	729,208,0
Base Currency (Dis) (Gross Monthly) Share								
Class	USD	1,343	8.88	9.11	9.06	11,922	11,960	11,2
Base Currency (Dis) (Monthly) Share Class	USD	15,431,392	10.42	10.62	10.41	160,835,292	197,212,610	251,802,4
Base Currency (Dis) (Stable Monthly) Share	LICE	E 70E 704	0.65	9.05	0.04	E0 004 740	40 444 005	47 460 0
Class Base Currency Share Class	USD USD	5,785,784 5,564,540	8.65 13.74	8.95 14.32	8.94 14.20	50,064,713	42,111,835 77,455,877	47,168,9 84,388,5
ase Currency Snare Class ase Currency Share Class (Duration Hedged	030	5,564,540	13.74	14.32	14.∠0	76,449,708	77,455,877	04,300,5
class)	USD	274,848	8.08	8.05	8.56	2,220,347	3,470,424	7,168,4
Other Currency (Dis) (Monthly) Share Class		,0			3.50	_,0,0 11	-, 0, .2-	.,,
EUR Hedged Class)	EUR	560,970	8.19	8.39	8.40	4,592,958	5,499,064	4,349,6
Other Currency (Dis) (Monthly) Share Class								
HKD Hedged Class)	HKD	501,659	89.61	91.36	89.28	44,955,825	46,971,824	60,032,2
Other Currency (Dis) (Stable Monthly) Share	SGD	7,825,361	8.42	8.71	8.76	65 805 694	68,201,174	86,469,7
Class (SGD Hedged Class) Other Currency Accumulation Share Class	JOD	1,025,301	0.42	0.71	0.76	65,895,684	00,201,174	00,409,7
CHF Hedged Class)	CHF	408,975	11.27	11.38	10.96	4,607,287	5,928,649	4,925,3
Other Currency Accumulation Share Class						,,	.,,-	.,3,0
EUR Hedged Class) (Duration Hedged Class)	EUR	38,098	11.04	10.64	10.95	420,516	559,091	1,030,4
Other Currency Share Class (EUR Hedged		4 00= 00=				44.000 -:-	44.55	40
class)	EUR	1,367,065	8.53	8.92	9.05	11,665,417	14,385,139	19,730,1
ther Currency Share Class (SGD Hedged	SGD	550.077	10.10	10.64	10.50	5 604 224	Q GEE OFC	0.440.0
lass)		550,077	10.18	10.61	10.59	5,601,221	9,655,856	9,112,2
A" (Dis) (Monthly) Share Class A" Accumulation Share Class	USD USD	3,028,894 495,563	10.29 11.18	10.49 11.23	10.28 10.59	31,163,478 5,540,951	33,977,334 6,493,250	39,206,7 5,629,1
A" Accumulation Share Class  A" Accumulation Share Class (PLN Hedged	030	+90,003	11.10	11.23	10.59	J,J4U,93 I	0,493,230	5,029, I
Class)	PLN	1,415,388	11.71	11.79	11.27	16,576,152	16.430.677	28,771,3
A" Share Class	USD	2,109,007	16.28	16.96	16.80	34,335,667	40,761,484	50,379,3
E" (Dis) (Quarterly) Share Class (EUR		,,				. ,,-3.	.,,	, 5,0
Hedged Class)	EUR	3,740,833	9.22	9.45	9.52	34,476,292	40,686,375	52,559,6
E" (Dis) (Quarterly) Share Class (EUR								
Hedged Class) (Duration Hedged Class)	EUR	1,123,385	7.08	6.94	7.49	7,957,752	9,276,407	14,228,3

		Outstanding Shares as at	Net As	set Value per as at <sup>(a)</sup>	Share		Net Assets as at <sup>(a)</sup>			
	Currency	as at 31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-1		
Emerging Markets Debt	Currency	or may 21	01 may 21	00 1107 20	00 1101 10	01 may 21	00 1107 20	00 1107 1		
Portfolio (Continued)										
"E" Accumulation Share Class	EUR	6,095,391	25.81	26.33	27.13	157,321,061	166,232,355	169,953,36		
"E" Accumulation Share Class (EUR Hedged Class)	EUR	8,616,991	13.30	13.45	12.99	114,595,254	117,322,857	119,040,51		
"E" Accumulation Share Class (EUR Hedged	LOIX	0,010,331	13.30	13.43	12.99	114,555,254	117,322,037	119,040,31		
Class) (Duration Hedged Class)	EUR	577,073	10.51	10.16	10.50	6,063,775	7,210,473	12,465,38		
"I" (Dis) (Gross Quarterly) Share Class (EUR	EUR	22.670	7.07	8.23	8.34	100 747	410.789	2 001 01		
Hedged Class) "I" (Dis) (Quarterly) Share Class	GBP	22,670 26,512	7.97 8.66	9.34	9.54	180,747 229,473	84,499	2,081,01 3,240,56		
"I" (Dis) (Quarterly) Share Class (CHF Hedged	05.	20,0.2	0.00	0.01	0.0.	220, 0				
Class)	CHF	348,396	8.22	8.43	8.51	2,862,158	47,945,103	142,015,35		
"I" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged	USD	42,919,247	17.60	17.60	16.46	755,193,258	896,239,481	1,185,473,63		
Class)	CHF	584,945	11.58	11.66	11.17	6,772,981	11,009,499	16,381,76		
"I" Accumulation Share Class (Duration										
Hedged Class) (D) "I" Accumulation Share Class (EUR Hedged	EUR	_	_	10.56	11.54	_	9,973	10,89		
Class)	EUR	39,375,396	21.09	21.22	20.27	830,408,219	794,218,740	799,549,68		
"I" Accumulation Share Class (EUR Hedged										
Class) (Duration Hedged Class)	EUR	5,120	10.29	9.89	10.12	52,674	1,315,605	2,343,52		
"I" Accumulation Share Class (JPY Hedged Class)	JPY	13,222	1,050.32	1,054.94	1,005.80	13,887,186	13,504,202	12,875,15		
"I" Share Class	EUR	455,780	9.16	9.71	10.49	4,173,713	2,768,259	7,017,65		
"I" Share Class	USD	2,184,389	17.22	18.00	17.84	37,616,603	106,648,699	180,274,76		
"I" Share Class (Duration Hedged Class)	USD	195,618	8.89	8.89	9.46	1,739,898	1,739,065	1,849,63		
"I" Share Class (EUR Hedged Class)	EUR	12,121,877	8.72	9.14	9.27	105,734,922	214,302,442	597,799,07		
"I" Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	4,080	7.31	7.33	7.97	29,840	29,909	3,613,25		
"I" Share Class (GBP Hedged Class)	GBP	758,934	10.24	10.70	10.76	7,771,558	135,790,686	203,509,04		
"I" Share Class (GBP Hedged Class)		700,001				7,77 1,000	100,100,000	200,000,0		
(Duration Hedged Class) (b)	GBP			7.55	8.15		32,492	33,08		
"IO" (Dis) (Gross Monthly) Share Class	USD	3,991,638	10.00	10.20	10.00	39,916,396	16,681,460	15,008,44		
"IO" Accumulation Share Class	GBP	63,771,755	10.82	11.42	10.99	690,310,043	749,600,614	100,822,56		
"IO" Accumulation Share Class	JPY	2,218,177	1,289.93	1,218.43	1,188.21	2,861,289,626	2,711,625,328	2,666,727,67		
"IO" Accumulation Share Class	USD	5,208,761	24.97	24.88	23.09	130,044,501	140,920,574	267,677,85		
"IO" Accumulation Share Class (EUR Hedged Class)	EUR	4,426,561	11.43	11.46	10.86	50,607,104	36,688,928	31,257,39		
"IO" Accumulation Share Class (GBP Hedged										
Class)	GBP	708,116	22.41	22.36	21.08	15,866,395	11,642,607	6,331,75		
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	6,932,479	1,096.88	1,097.60	1,038.65	7,604,119,263	5,328,481,265	11,960,074,11		
"IO" Share Class	USD	3,664,692	12.10	12.68	12.57	44,330,460	37,012,526	46,339,53		
"IS" (Dis) (Quarterly) Share Class (EUR	005	0,004,002	12.10	12.00	12.07	44,000,400	01,012,020	40,000,00		
Hedged Class)	EUR	965	8.37	8.58	8.65	8,072	35,144,345	522,360,99		
"IS" Accumulation Share Class	USD	3,802,914	11.32	11.31	10.54	43,061,871	37,128,576	33,719,93		
"IS" Accumulation Share Class (CHF Hedged Class)	CHF	33,099	10.31	10.36	9.89	341,227	1,265,546	2,416,10		
"IS" Accumulation Share Class (EUR Hedged	CI II	33,033	10.51	10.50	9.09	341,221	1,203,340	2,410,10		
Class)	EUR	31,682,444	10.39	10.44	9.93	329,163,049	348,712,067	47,260,5		
"IS" Share Class	USD	14,150,577	10.09	10.56	9.94	142,723,730	231,901,986	185,643,2		
"IS" Share Class (EUR Hedged Class)	EUR	157,318	9.82	10.30	9.90	1,545,303	30,395,626	52,356,3		
"IS" Share Class (GBP Hedged Class)	GBP	10,585,847	9.06	9.48	9.53	95,870,794	206,790,699	235,928,70		
"IX" (Dis) (Cap Monthly) Share Class	USD	888,873	4.18	4.47	4.81	3,715,765	4,023,717	4,731,0		
"P" Accumulation Share Class	USD	52,783	11.36	11.38	10.68	599,584	1,582,167	1,119,9		
"P" Share Class	USD	10,856	9.46	9.87	9.78	102,648	34,188	11,6		
"R" Accumulation Share Class	EUR	202,975	14.66	14.88	15.19	2,976,426	2,556,020	2,386,5		
"R" Accumulation Share Class "R" Accumulation Share Class (CHF Hedged	USD	4,656,978	13.75	13.76	12.87	64,031,053	62,889,330	81,487,2		
Class)	CHF	943,081	11.68	11.76	11.28	11,010,469	11,596,800	28,114,69		
"R" Accumulation Share Class (Duration		,				, , . 30				
Hedged Class) (b)	USD	_	_	10.11	10.14	_	24,353	24,4		
"R" Accumulation Share Class (EUR Hedged Class)	EUR	4,069,782	12.08	12.16	11 62	49,171,547	8/ 287 0/4	103,487,2		
Class) "R" Share Class	USD	4,069,782 4,861,435	9.13	12.16 9.54	11.62 9.45	49,171,547	84,287,941 58,832,708	58,037,9		
"R" Share Class (EUR Hedged Class)	EUR	8,441,607	7.97	9.54 8.35	9.45 8.47	67,269,450	64,767,074	85,063,4		
'R" Share Class (GBP Hedged Class)	GBP	1,102,416	8.53	8.91	8.96	9,404,537	12,676,713	28,547,3		
"R" Share Class (GBP Hedged Class)										
(Duration Hedged Class)	GBP	2,130	7.51	7.50	8.10	15,998	15,985	17,2		
"R" Share Class (SGD Hedged Class)	SGD	520,383	9.77	10.20	10.18	5,086,191	6,213,021	8,330,4		
"RS" Accumulation Share Class	USD	1,382,468	10.65	10.64	9.94	14,721,244	14,531,134	3,593,8		
"RS" Accumulation Share Class (CHF Hedged Class)	CHF	1,627,140	10.28	10.34	9.89	16,725,413	15,101,396	3,197,7		
"RS" Accumulation Share Class (EUR Hedged	0,11	1,021,140	10.20	10.54	5.09	10,723,413	10,101,000	3,131,11		
Class)	EUR	707,351	10.32	10.38	9.90	7,301,702	6,948,861	1,920,0		
"RS" Share Class	USD	1,989,803	10.09	10.55	9.95	20,079,666	9,249,356	2,035,3		
"RS" Share Class (EUR Hedged Class)	EUR	227,846	9.81	10.28	9.90	2,234,089	1,010,630	307,0		
"RS" Share Class (GBP Hedged Class)	GBP	402,283	9.91	10.36	9.92	3,985,298	3,374,971	4,941,8		
ESG-Enhanced Emerging Markets Short										
Duration Bond Portfolio <sup>(b)</sup>	Heb	4 254	100.53	107 70	106.25	AGE 570	4E7 00F	10.6		
Base Accumulation Share Class Base Currency Share Class	USD USD	4,251 33,617	109.53 102.57	107.72 104.21	106.25 106.25	465,576 3,447,997	457,905 3,502,902	10,6 10,6		
Other Currency Accumulation Share Class		33,017	102.37	104.21	100.23	J, <del>14</del> 1,331	5,502,502	10,0		
(EUR Hedged Class)	EUR	1,000	104.34	103.07	103.48	104,341	103,068	103,4		

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share	N	et Assets as at <sup>(a)</sup>	
	Currency	31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-19
ESG-Enhanced Emerging Markets Short	,							
Duration Bond Portfolio(b) (Continued)								
Other Currency Share Class (EUR Hedged	EUR	1.007	07.02	00.60	102.40	104 242	103,070	102 470
Class) "E" Accumulation Share Class (EUR Hedged	EUR	1,067	97.83	99.62	103.48	104,343	103,070	103,479
Class)	EUR	7,816	103.72	102.58	103.25	810,674	846,125	123,239
"I" Accumulation Share Class	USD	175,020	110.95	108.83	106.76	19,419,174	14,272,371	19,117,602
"I" Accumulation Share Class (EUR Hedged		00.004	105.71	40444	100.00	0.005.400	0.005.700	7.040.040
Class) "I" Accumulation Share Class (GBP Hedged	EUR	22,091	105.71	104.14	103.99	2,335,196	6,805,729	7,318,843
Class)	GBP	1,000	107.36	105.47	105.15	107,358	105,466	105,146
"I" Share Class	USD	108	102.88	104.78	106.77	11,098	10,884	10,677
"I" Share Class (EUR Hedged Class)	EUR	1,077	98.13	100.15	103.98	105,699	104,129	103,980
'P" Accumulation Share Class	USD	4,043	101.73	99.90	_	411,246	9,990	_
'P" Share Class	USD	33,971	99.95	101.69	100.48	3,395,441	7,408,162	1,767,670
'P" Share Class (EUR Hedged Class)	EUR	4,266	97.69	99.60	100.15	416,755	109,659	110,221
'P" Share Class (GBP Hedged Class) 'R" Accumulation Share Class	GBP USD	107	98.20 104.39	99.93	100.30 100.51	10,512	10,335	10,327 6,535,880
'R" Accumulation Share Class 'R" Accumulation Share Class (EUR Hedged	020	97,335	104.39	102.41	100.51	10,160,476	11,504,270	0,000,000
Class)	EUR	163,478	105.57	104.02	103.94	17,258,214	15,286,990	103,941
"R" Accumulation Share Class (GBP Hedged								
Class)	GBP	1,000	107.26	105.39	105.11	107,255	105,387	105,109
'R" Share Class	USD	17,279	100.06	101.89	100.51	1,728,934	1,167,700	563,317
'R" Share Class (EUR Hedged Class)	EUR GBP	1,076	98.11	100.12	103.94	105,598	104,050 105.387	103,941
'R" Share Class (GBP Hedged Class) ESG-Enhanced Euro Short Duration Bond	GBP	1,076	99.73	101.59	105.11	107,291	105,387	105,109
Plus Portfolio <sup>(b)</sup>	1							
Base Accumulation Share Class	EUR	2,849,753	10.34	10.36	10.33	29.459.396	32,051,120	30.562.749
Base Currency Share Class	EUR	19,478	10.22	10.28	10.26	199,150	200,119	807,792
'E" Accumulation Share Class	EUR	523,161	10.15	10.19	10.18	5,312,634	6,070,954	4,592,362
I" Accumulation Share Class	EUR	12,293,854	10.60	10.61	10.55	130,330,826	106,532,002	48,292,641
I" Share Class	EUR	7,835,262	10.24	10.31	10.31	80,270,745	30,038,371	38,811,609
P" Accumulation Share Class	EUR	4,067,798	10.42	10.44	10.39	42,404,392	36,065,890	38,265,206
P" Share Class	EUR	817,367	10.16	10.21	10.21	8,301,528	6,633,502	6,347,091
R" Accumulation Share Class R" Share Class	EUR EUR	7,610,969 1,437,877	10.57 10.24	10.59 10.31	10.52 10.30	80,481,021 14,728,380	63,963,466 14,951,968	60,530,129 13,611,012
ESG-Enhanced Europe High Yield Bond	EUK	1,437,077	10.24	10.51	10.30	14,720,300	14,951,900	13,011,012
Portfolio <sup>(b)</sup>								
Base Accumulation Share Class	EUR	2,692	129.41	125.23	121.71	348,344	267,142	135,591
Base Accumulation Share Class (USD		_,				,	,	
Hedged Class)	USD	1,852	145.15	139.90	133.35	268,806	247,062	213,707
Base Currency Share Class	EUR	6,790	105.13	104.81	104.94	713,836	63,046	14,795
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	2,778	1,131.63	1,093.08	1,061.62	3,143,579	2,286,315	1,589,951
'A" Accumulation Share Class (PLN Hedged	OLIK	2,110	1,101.00	1,000.00	1,001.02	3,143,373	2,200,313	1,000,001
Class)	PLN	36,993	133.28	128.71	124.30	4,930,474	5,520,101	7,252,146
E" Accumulation Share Class	EUR	4,640	124.08	120.44	117.76	575,755	543,530	695,275
'I" Accumulation Share Class	EUR	346,850	134.50	129.81	125.49	46,652,824	40,429,507	34,653,404
'I" Accumulation Share Class (USD Hedged	LIOD	440.470	404.40	400.00		40,000,450	40.000	
Class) 'I" Share Class	USD EUR	118,478 9,748	104.40 105.11	100.32 105.04	105.12	12,369,156 1,024,637	10,032 1,030,324	12,583
"P" (Dis) (Monthly) Share Class (USD Hedged	LOIX	3,740	105.11	105.04	105.12	1,024,037	1,030,324	12,303
Class)	USD	11,359	116.21	113.46	111.66	1,319,968	1,288,320	1,267,126
'P" Accumulation Share Class	EUR	48,655	132.18	127.73	123.77	6,431,399	5,558,207	3,969,092
P" Accumulation Share Class (USD Hedged								
Class)	USD	31,657	148.12	142.54	135.46	4,688,906	4,512,316	7,495,539
P" Share Class	EUR	8,706	105.06	104.88	104.99	914,658	903,530	958,404
R" Accumulation Share Class R" Share Class	EUR EUR	44,452 7,753	133.92 105.45	129.28 105.36	125.02 105.47	5,953,168 817,554	6,024,195 1,696,669	7,304,200 708,024
'R" Share Class (GBP Hedged Class)	GBP	2,694	110.86	110.52	110.32	298,661	386,611	2.002.080
ESG-Enhanced Global Income Bond	ODI	2,004	110.00	110.02	110.02	200,001	000,011	2,002,000
Portfolio <sup>(b)</sup>								
Base Accumulation Share Class	USD	285	104.45	103.52	_	29,777	10,352	_
Base Currency (Dis) (Gross Monthly) Share								
Class	USD	102	101.89	102.74	_	10,384	10,274	_
Base Currency (Dis) (Monthly) Share Class	USD	101	102.83	103.06	_	10,427	10,331	
Base Currency (Dis) (Stable Monthly) Share Class	USD	102	101.87	103.18	_	10,381	10,318	_
Other Currency (Dis) (Gross Monthly) Share	000	102	101.07	100.10		10,501	10,510	
Class	HKD	790	102.04	102.76	_	80,592	79,642	_
Other Currency (Dis) (Gross Monthly) Share						:		
Class (AUD Hedged Class)	AUD	1,439	101.60	102.73	_	146,176	145,061	_
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	1,014	102.17	102.89	_	103,579	103,141	
Other Currency (Dis) (Stable Monthly) Share	LUIX	1,014	102.17	102.03	_	103,313	100, 141	_
Class (SGD Hedged Class)	SGD	1,384	101.83	103.16	_	140,961	140,129	_
Other Currency Accumulation Share Class								
(EUR Hedged Class)	EUR	1,000	103.75	103.34	_	103,754	103,339	_
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	86	101.03	102.62		8,671	8,691	
"E" Accumulation Share Class (EUR Hedged	LUK	00	101.03	102.02	_	0,071	0,091	_
Class)	EUR	1,000	103.39	103.23	_	103,390	103,233	_
"I" (Dis) (Monthly) Share Class	USD	102	102.84	103.06	_	10,463	10,338	_

		Outstanding Shares	Net As	sset Value per	Share		lat A a a 4 (a)	
	Currency	as at 31-May-21	31-May-21	as at <sup>(a)*</sup>	30-Nov-19	31-May-21	let Assets as at <sup>(a)</sup> 30-Nov-20	30-Nov-19
ESG-Enhanced Global Income Bond	- Curroney	0a,	0. may 2.	00 1101 20		01 may 21	00 1101 20	33 1131 13
Portfolio <sup>(b)</sup> (Continued)								
"I" Accumulation Share Class	USD	306,927	104.83	103.62	_	32,176,171	19,755,707	_
"I" Accumulation Share Class (EUR Hedged	FUB	202 240	102.07	102.20		24 025 000	0.747	
Class) P″ (Dis) (Monthly) Share Class	EUR USD	202,318 102	103.97 102.83	103.28 103.06	_	21,035,000 10,446	8,747 10,335	
P" Accumulation Share Class	USD	102	104.66	103.00	_	10,446	10,357	
R" (Dis) (Monthly) Share Class	USD	102	102.84	103.06	_	10,460	10,337	_
'R" (Dis) (Monthly) Share Class (GBP Hedged						,	, :	
Class)	GBP	1,017	102.56	103.00	_	104,293	103,311	_
"R" Accumulation Share Class	USD	1,247	104.81	103.61	_	130,696	10,361	_
'R" Accumulation Share Class (GBP Hedged Class)	GBP	1,000	104.51	103.55	_	104,509	103,549	
ESG-Enhanced Sterling Credit Portfolio <sup>(b)</sup>	OBI	1,000	104.51	100.00	_	104,303	100,040	
Base Currency Share Class	GBP	11,490	159.62	166.37	157.71	1,834,009	5,900,563	6,221,251
I" Share Class	GBP	57,902	154.53	161.40	152.97	8,947,540	8,908,016	3,984,713
P" Share Class	GBP	1,412	159.56	166.52	157.83	225,258	234,649	812,399
R" Accumulation Share Class	GBP	11,361	152.14	155.37	143.35	1,728,428	2,018,110	2,259,972
R" Share Class	GBP	80,339	120.79	126.13	119.55	9,703,813	13,321,472	16,010,827
Global Credit Portfolio (Hedged)								
Base Accumulation Share Class	USD	1,620,798	18.00	18.38	16.60	29,167,890	21,847,226	14,875,948
Base Currency Share Class	USD	281,371	12.35	12.84	11.85	3,475,578	3,337,002	2,952,365
Other Currency Accumulation Share Class	OF!	40.050	100.05	100.01	440.00	4 540 407	4 504 077	754 400
SEK Hedged Class)	SEK	12,850	120.35	123.34	113.33	1,546,487	1,584,977	751,406
'A" Share Class	USD	111,516	12.43	12.91	11.92	1,386,142	2,360,985	382,680
'E" Accumulation Share Class (EUR Hedged Class)	EUR	1,778,640	17.21	17.68	16.30	30,612,993	38,673,973	20,359,576
'I" (Dis) (Quarterly) Share Class (Duration		1,770,040	17.21	17.00	10.50	00,012,000	00,010,010	20,000,070
Hedged Class)	USD	13,778	10.28	10.20	9.85	141,698	140,468	135,310
I" Accumulation Share Class	USD	34,589,440	15.92	16.20	14.54	550,600,892	253,195,050	85,968,559
I" Accumulation Share Class (CHF Hedged								
Class)	CHF	4,983,157	14.81	15.17	13.92	73,785,620	75,059,367	58,112,361
'I" Accumulation Share Class (EUR Hedged Class)	EUR	14,351,766	17.04	17.43	15.92	244,526,073	269,213,254	181,898,651
I" Accumulation Share Class (EUR Hedged	EUK	14,331,700	17.04	17.43	15.92	244,320,073	209,213,234	101,090,001
Class) (Duration Hedged Class)	EUR	1,900	11.36	11.20	10.72	21,575	24,521	23,557
I" Accumulation Share Class (GBP Hedged		1,000		20		2.,0.0	21,021	20,007
Class) (Duration Hedged Class)(b)	GBP	_	_	11.75	11.19	_	845,084	3,381,496
I" Share Class (GBP Hedged Class)	GBP	162,952	11.20	11.69	10.92	1,825,167	4,732,103	3,956,129
IO" Accumulation Share Class	USD	23,434,576	15.53	15.77	14.09	363,822,656	180,574,726	153,733,268
'IO" Accumulation Share Class (GBP Hedged	ODD	747.000	44.04	44.00	44.00	0.000.400	0.700.000	0.000.450
Class) (Duration Hedged Class) 'IO" Share Class	GBP USD	747,096 12,077,623	11.91 11.72	11.69 12.24	11.09 11.30	8,900,422 141,596,393	8,732,882 130,659,990	8,282,453 140,132,131
IXO" (Dis) (Cap Monthly) Share Class	USD	3,361,091	8.31	8.91	8.92	27,928,189	30,811,259	17,468,685
P" Accumulation Share Class	USD	2,286,095	19.05	19.40	17.43	43,547,400	45,736,833	28,110,866
P" Accumulation Share Class (Duration	030	2,200,093	19.05	19.40	17.43	45,547,400	45,750,055	20,110,000
Hedged Class)	USD	3,004,702	12.60	12.38	11.65	37,860,539	44,089,870	46,662,905
P" Accumulation Share Class (EUR Hedged								
Class)	EUR	968,067	19.25	19.71	18.03	18,640,038	18,433,049	15,902,164
'P" Accumulation Share Class (EUR Hedged		054.000	44.40	40.05	10.50	0.007.040	4 000 005	4.000.446
Class) (Duration Hedged Class)	EUR	354,809	11.10	10.95	10.50	3,937,218	4,083,295	4,226,148
P" Share Class	USD	569,716	13.44	14.00	12.93	7,658,066	14,873,616	7,629,588
P" Share Class (EUR Hedged Class)	EUR	886,746	10.37	10.85	10.21	9,199,988	434,990	1,311,090
P" Share Class (GBP Hedged Class) R" Accumulation Share Class	GBP USD	172,558	9.96	10.40 15.01	9.71	1,718,839	2,027,765 27,585,954	3,558,527
R" Accumulation Share Class R" Accumulation Share Class (Duration	USD	1,213,299	14.74	15.01	13.47	17,885,997	21,000,904	14,390,57
Hedged Class)	USD	423,866	12.51	12.29	11.55	5,303,877	5,601,659	7,290,106
R" Accumulation Share Class (EUR Hedged		.20,000				-,- 50,0	-,-5.,000	. ,200, 100
Class)	EUR	772,559	13.12	13.42	12.27	10,136,685	9,656,335	16,585,603
R" Accumulation Share Class (EUR Hedged								
Class) (Duration Hedged Class)	EUR	2,505,280	11.29	11.14	10.66	28,276,378	28,412,542	33,272,359
'R" Accumulation Share Class (GBP Hedged	ODD	407.044	44.00	40.40	44.00	4 000 400	4 040 704	470.450
Class)	GBP	167,644	11.89	12.12	11.02	1,993,468	1,019,791	473,153
R" Share Class	USD	2,249,146	11.92	12.43	11.47	26,817,880	38,633,816	33,231,454
'R" Share Class (EUR Hedged Class)	EUR	183,964	10.34	10.82	10.18	1,902,463	3,723,770	5,429,665
R" Share Class (GBP Hedged Class) R" Share Class (GBP Hedged Class)	GBP	600,934	11.29	11.77	11.00	6,784,575	7,246,590	4,772,107
Duration Hedged Class)	GBP	380,597	9.79	9.85	9.65	3,727,490	3,720,480	6,326,749
Slobal Fixed Income Portfolio	021	550,007	0.70	0.00	0.00	5,. 21, 700	5,. 20,700	5,020,770
Base Accumulation Share Class	USD	909,419	16.87	17.30	15.50	15,341,326	20,059,161	11,332,209
Base Currency Share Class	USD	62,627	17.61	18.28	16.63	1,103,049	1,346,797	1,038,16
A" Share Class	USD	1,319,620	13.72	14.23	12.94	18,111,095	18,837,386	16,765,839
B" Share Class (b)	USD		· <u> </u>	14.27	12.97		1,703	1,54
E" Accumulation Share Class	EUR	673,434	7.89	8.22	8.05	5,314,012	6,435,752	3,053,46
I" Accumulation Share Class	EUR	402,798	18.86	19.55	18.99	7,597,700	15,126,910	9,494,43
I" Accumulation Share Class (b)	USD	6,014,163	10.05	_	_	60,424,083	_	-
I" Share Class	USD	3,012,209	14.79	15.40	14.00	44,551,409	46,856,556	45,731,909
IO" Accumulation Share Class	USD	2,079,026	17.39	17.74	15.74	36,155,842	31,879,593	19,911,16
P" Accumulation Share Class	USD	671,626	15.40	15.74	14.02	10,341,173	11,772,127	7,942,75
P" Share Class	USD	802,937	11.74	12.21	11.11	9,422,915	10,245,806	2,280,050
'R" Accumulation Share Class	USD	171,798	12.07	12.33	10.98	2,072,992	4,835,796	2,054,064
"R" Share Class	USD	393,208	10.32	10.75	9.77	4,059,724	4,064,595	2,506,249

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share		let Assets as at <sup>(a)</sup>	
	Currency	as at 31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-1
Global Fixed Income Portfolio (Hedged)								
Base Accumulation Share Class	EUR	3,570,443	14.72	15.23	14.17	52,543,931	91,971,663	39,916,56
Base Currency Share Class	EUR	100,045	11.75	12.28	11.55	1,175,467	2,220,164	98,20
E" Accumulation Share Class	EUR	620,213	14.15	14.67	13.68	8,778,229	10,227,564	1,071,91
I" Accumulation Share Class	EUR	13,852,445	15.65	16.15	14.91	216,844,675	248,160,885	70,911,41
I" Accumulation Share Class (NOK Hedged								
Class)	NOK	7,605,392	116.81	119.98	109.68	888,389,870	611,564,389	468,255,74
I" Accumulation Share Class (USD Hedged		0.500.074	44.04	40.00	44.45	00 000 000	47 700 540	404404
Class)	USD	2,580,371	11.94	12.28	11.15	30,822,366	47,793,513	1,014,01
I" Share Class	EUR	14,604,992	5.50	5.77	5.43	80,320,162	90,539,386	57,883,62
IO" Accumulation Share Class (GBP Hedged	000	450 400	40.00	44.00	10.01	4 000 004	0.704	0.0
Class)	GBP	450,496	10.93	11.22	10.24	4,923,861	8,784	8,0
IO" Accumulation Share Class (USD Hedged	LIOD	00 400 074	44.00	44.50	40.04	470 440 500	005 000 500	407 400 0
Class)	USD	33,188,971	14.23	14.59	13.21	472,113,503	265,882,592	167,486,3
IO" Share Class (USD Hedged Class)	USD	3,473,105	11.82	12.38	11.45	41,036,475	40,031,999	43,833,3
IXO" (Dis) (Cap Monthly) Share Class (USD	LICE	4 404 704	7 11	7.67	7.00	20, 200, 026	24 425 205	20 402 4
Hedged Class)	USD	4,134,721	7.11	7.67	7.68	29,399,036	34,425,385	29,402,1
P" Accumulation Share Class	EUR	2,791,456	15.27	15.76	14.56	42,623,802	39,736,784	22,685,2
P" Accumulation Share Class (CHF Hedged	OUE	504.000	44.00	40.00	44.00	7.007.500	0.007.000	5 004 0
Class)	CHF	594,629	11.89	12.28	11.38	7,067,528	6,397,398	5,334,2
P" Accumulation Share Class (USD Hedged	LICE	700 450	0.00	40.04		7 504 000	7 000 000	
Class)	USD	763,452	9.93	10.21	40.10	7,581,008	7,083,233	0.474
P" Share Class	EUR	123,792	12.36	12.96	12.19	1,530,153	2,268,988	2,174,4
P" Share Class (GBP Hedged Class)	GBP	232,647	12.35	12.91	12.04	2,872,810	2,993,176	7,709,2
P" Share Class (USD Hedged Class)	USD	470,645	12.87	13.44	12.44	6,055,399	17,905,075	3,241,8
R" Accumulation Share Class	EUR	2,362,909	12.27	12.66	11.70	28,991,470	20,890,503	11,745,0
R" Accumulation Share Class (USD Hedged		4.0= =				04 455 545	00.011.555	46
Class)	USD	1,651,115	12.96	13.32	12.11	21,400,048	20,241,332	10,387,3
R" Share Class	EUR	773,671	10.72	11.24	10.58	8,294,603	5,009,258	4,197,5
R" Share Class (CHF Hedged Class)	CHF	938,541	10.39	10.90	10.29	9,749,269	5,494,400	3,608,4
R" Share Class (GBP Hedged Class)	GBP	9,403,790	11.49	12.01	11.21	108,038,233	92,213,402	53,546,0
R" Share Class (USD Hedged Class)	USD	1,653,842	12.03	12.58	11.63	19,891,517	19,952,221	18,809,7
Slobal High Yield Portfolio		, , .						.,,
Base Accumulation Share Class	USD	4,071,978	23.41	22.78	21.54	95,329,278	119,081,460	143,761,5
Base Accumulation Share Class (Duration		.,,				,,	,,	, , .
ledged Class)	USD	2,358,619	13.90	13.34	13.09	32,793,934	37,748,344	56,046,2
Base Accumulation Share Class (SEK		_,,-				,,	,	,,-
ledged Class)	SEK	212,802	155.25	151.55	145.91	33,037,683	23,453,783	31,183,0
Base Currency (Dis) (Gross Monthly) Share	_	,					.,,	
Class	USD	1,699	9.45	9.45	9.49	16,059	15,615	14,7
Base Currency (Dis) (Monthly) Share Class	USD	708,337	9.59	9.53	9.44	6,790,349	16,539,017	18,261,2
Base Currency (Dis) (Monthly) Share Class					****	-,,	,	, , -
Duration Hedged Class)	USD	747,334	8.44	8.27	8.51	6,305,353	6,561,909	12,538,2
Base Currency Share Class	USD	6,123,929	7.94	8.07	8.04	48,593,564	52,531,532	77,180,6
Base Currency Share Class (Duration Hedged	005	0,120,020		0.01	0.0.	10,000,001	02,001,002	,,.
Class)	USD	1,253,528	8.54	8.57	8.87	10,705,608	12,035,625	16,869,7
Other Currency (Dis) (Gross Monthly) Share		,				.,,	, ,	.,
Class	HKD	918	100.87	100.77	102.11	92,562	89,874	85,8
Other Currency (Dis) (Monthly) Share Class						,	,	,-
AUD Hedged Class)	AUD	413,577	9.57	9.55	9.59	3,959,459	2,924,430	2,838,6
Other Currency (Dis) (Monthly) Share Class	/.02	110,011	0.01	0.00	0.00	0,000,100	2,02 1,100	2,000,0
HKD Hedged Class) (Duration Hedged Class)	HKD	12,821	82.96	81.34	82.88	1,063,633	1,042,874	43,425,8
Other Currency (Dis) (Quarterly) Share Class		,				,	,,	-,, -
CHF Hedged Class) (Duration Hedged Class)	CHF	46.850	7.42	7.33	7.72	347,428	343,418	465,9
Other Currency (Dis) (Quarterly) Share Class	l	. 5,000				,	, 0	.55,0
Other Currency (Dis) (Quarterly) Share Class SGD Hedged Class) (Duration Hedged Class)	SGD	119,481	8.45	8.30	8.61	1,009,452	991,320	1,114,6
Other Currency Accumulation Share Class							,	. ,-
CHF Hedged Class) (Duration Hedged Class)	CHF	40,591	10.72	10.35	10.39	435,253	451,872	678,6
Other Currency Accumulation Share Class						,	,-	,-
EUR Hedged Class)	EUR	1,784,505	28.29	27.67	26.66	50,481,808	69,049,602	74,510,5
Other Currency Accumulation Share Class								
EUR Hedged Class) (Duration Hedged Class)	EUR	194,838	12.36	11.92	11.91	2,407,319	2,527,542	4,724,0
Other Currency Share Class (CHF Hedged								
class)	CHF	95,814	8.14	8.31	8.47	779,629	1,442,116	1,604,5
Other Currency Share Class (GBP Hedged		•					•	
Class)	GBP	396,809	10.32	10.49	10.59	4,094,486	3,928,146	4,649,2
A" (Dis) (Monthly) Share Class	USD	514,707	9.50	9.45	9.38	4,892,003	3,903,426	8,764,8
A" Share Class	USD	2,788,311	9.61	9.76	9.72	26,790,160	29,029,163	45,480,4
B" Share Class	USD	3,817	5.81	5.87	5.85	22,161	22,418	22,3
E" (Dis) (Quarterly) Share Class (EUR						,	, -	_,-
ledged Class)	EUR	1,075,473	8.59	8.60	8.70	9,234,878	12,342,389	14,491,4
E" (Dis) (Quarterly) Share Class (EUR		, -						, ,
ledged Class) (Duration Hedged Class)	EUR	838,684	7.57	7.47	7.85	6,349,619	6,664,689	9,091,8
E" Accumulation Share Class	EUR	548,539	31.05	30.72	31.83	17,032,125	18,758,337	23,475,4
E" Accumulation Share Class (EUR Hedged	l	,			===	,,	-,,	.,
Class)	EUR	1,258,692	15.22	14.92	14.44	19,152,068	20,286,848	24,440,4
E" Accumulation Share Class (EUR Hedged	l	,,	· - ·			.,,	.,,2	.,,
Class) (Duration Hedged Class)	EUR	299,714	11.79	11.39	11.45	3,532,335	4,160,444	6,161,4
E" Share Class (EUR Hedged Class)	EUR	6,563,127	6.00	6.11	6.21	39,351,070	39,663,211	45,103,5
G" Share Class (b)	USD		0.00	11.11	11.06		2,633,467	2,462,7
" (Dis) (Monthly) Share Class	USD	45,834,164	9.21	9.16	9.08	422,320,226	371,400,970	263,639,5
l" (Dis) (Monthly) Share Class I" (Dis) (Monthly) Share Class (EUR Hedged	الاقا	45,054,104	9.21	9.10	9.00	422,020,220	311,400,910	203,039,0
	ı			0.40	9.19	40.005	40.705	40.0
Class)	EUR	1,206	9.11	9.10		10,985	10,705	10,2

		Outstanding Shares	Net As	sset Value per	Share		Not Appete as a	(a)
	Currency	as at 31-May-21	31-May-21	as at <sup>(a)*</sup>	30-Nov-19	31-May-21	Net Assets as at 30-Nov-20	30-Nov-1
Global High Yield Portfolio (Continued)	Currency	31-Way-21	31-Way-21	30-1404-20	30-1404-13	31-Way-21	30-1404-20	30-1404-1
"I" Accumulation Share Class (Duration								
Hedged Class)	USD	40,698	15.87	15.18	14.82	645,708	617,850	7,144,98
"I" Accumulation Share Class (EUR Hedged Class)	EUR	4,007,940	19.45	18.96	18.16	77,935,450	36,723,612	58,871,49
"I" Accumulation Share Class (GBP Hedged	LOIX	4,007,340	19.43	10.90	10.10	77,955,450	30,723,012	30,071,49
Class)	GBP	11,905	24.33	23.64	22.56	289,669	281,466	258,90
"I" Share Class	EUR	11,450,473	10.60	10.96	11.90	121,333,305	125,509,885	136,463,20
"I" Share Class	USD EUR	21,333,077 520,445	10.13	10.34 10.83	10.29	216,198,049	235,272,187	281,462,19 8,786,07
"I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class)	GBP	186,581	10.60 8.85	9.02	11.01 9.10	5,517,569 1,650,832	8,258,454 1,679,406	997,53
"I" Share Class (GBP Hedged Class)	GBF	100,501	0.00	9.02	9.10	1,030,032	1,079,400	991,33
(Duration Hedged Class)	GBP	54	8.00	8.10	8.48	428	434	112,73
"IO" (Dis) (Quarterly) Share Class (AUD	ALID	40.440	0.00	0.04	40.00	400,000	455.450	447.07
Hedged Class) "IO" Accumulation Share Class	AUD USD	16,143 4,984,431	9.93 24.01	9.91 23.22	10.00 21.70	160,238 119,651,748	155,458 256,922,948	147,27 253,700,79
"IO" Accumulation Share Class (EUR Hedged	030	4,904,431	24.01	23.22	21.70	119,001,740	230,922,940	255,700,79
Class)	EUR	3,922,250	21.42	20.83	19.83	84,014,776	61,068,891	87,759,30
"IO" Accumulation Share Class (GBP Hedged								
Class)	GBP	1,177,297	22.38	21.68	20.56	26,348,273	17,807,539	10,254,64
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	58,149,327	1,221.32	1,184.58	1,127.83	71,019,227,737	64,949,418,791	63,659,397,44
"IO" Share Class	USD	3,718,035	8.36	8.55	8.52	31,096,589	35,742,387	50,999,62
"IS" Accumulation Share Class	USD	9,143,197	13.63	13.22	12.41	124,610,506	100,420,832	93,571,68
"IS" Accumulation Share Class (CHF Hedged								
Class)	CHF	214,300	11.70	11.42	10.97	2,507,989	1,524,300	5,793,50
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	2,788,182	12.13	11.82	11.31	33,817,941	18,485,860	16,993,80
"IS" Accumulation Share Class (GBP Hedged	Lor	2,700,102	12.10	11.02	11.51	33,017,341	10,400,000	10,555,00
Class)	GBP	583	12.81	12.44	11.86	7,473	11,911	123,08
"IS" Share Class	USD	7,615,806	9.42	9.61	9.57	71,740,882	79,660,389	76,967,27
"IS" Share Class (GBP Hedged Class)	GBP	17,302,938	8.91	9.08	9.17	154,094,261	40,091,686	56,240,79
"P" Accumulation Share Class	USD	422,175	12.06	11.72	11.05	5,090,856	11,833	26,20
"P" Share Class "R" (Dis) (Monthly) Share Class (AUD Hedged	USD	293,128	10.02	10.20	10.16	2,935,697	118,988	112,28
Class)	AUD	38,654	10.04	10.01	10.06	387,985	318,655	438,31
"R" Accumulation Share Class	USD	2,591,683	15.23	14.78	13.91	39,465,204	41,879,813	58,771,26
"R" Accumulation Share Class (CHF Hedged								
Class)	CHF	55,312	12.08	11.80	11.35	668,062	693,874	208,15
"R" Accumulation Share Class (CHF Hedged Class) (Duration Hedged Class)	CHF	80,148	11.16	10.75	10.73	894,283	1,090,022	1,306,38
"R" Accumulation Share Class (Duration	0111	00,140	11.10	10.70	10.70	004,200	1,000,022	1,000,00
Hedged Class)	USD	43,750	12.48	11.94	11.67	545,910	570,652	2,224,22
"R" Accumulation Share Class (EUR Hedged		0.075.000	10.10	10.15	40.00	10 500 005	45 540 000	04.000.00
Class) "R" Accumulation Share Class (EUR Hedged	EUR	3,675,826	13.48	13.15	12.60	49,538,805	45,512,806	64,290,36
Class) (Duration Hedged Class)	EUR	247,512	11.80	11.35	11.29	2,920,178	2,809,304	5,110,67
"R" Accumulation Share Class (SEK Hedged		,				_,,	_,,	-,,-
Class)	SEK	10,442	122.01	118.81	113.81	1,274,031	1,240,579	2,024,09
"R" Share Class	USD	2,098,122	9.78	9.97	9.93	20,519,094	19,054,987	42,494,54
"R" Share Class (CHF Hedged Class)	CHF	717,251	8.40	8.59	8.76	6,023,783	6,815,057	7,897,05
"R" Share Class (Duration Hedged Class) "R" Share Class (EUR Hedged Class)	USD EUR	703,648 768,769	8.53 8.61	8.58 8.80	8.88 8.94	6,004,682 6,622,366	6,273,122 7,884,299	11,723,65 11,521,29
"R" Share Class (GBP Hedged Class)	GBP	1,636,677	9.16	9.34	9.43	15,000,089	16,778,910	83,950,9
Global Sovereign Bond Portfolio		1,000,011	5.10	5.54	5.75	10,000,009	10,770,010	55,550,9
Base Accumulation Share Class	USD	2,690	114.47	117.94	109.88	307,947	314,302	274,37
Base Currency Share Class	USD	806	107.02	111.26	104.68	86,292	108,675	53,4
"I" Accumulation Share Class	USD	16,601	119.02	122.26	113.20	1,975,835	3,446,245	11,3
"I" Accumulation Share Class (EUR Partially	EUD	1 204 202	107.40	111 10	100 11	120 222 222	02 040 605	70 754 44
Hedged Class) "I" Accumulation Share Class (GBP Partially	EUR	1,291,289	107.12	111.19	109.11	138,323,286	83,840,685	78,754,40
"I" Accumulation Share Class (GBP Partially Hedged Class)	GBP	2,563,146	126.21	134.22	127.34	323,498,403	368,257,259	552,023,8
"I" Share Class	USD	335	107.43	112.02	105.39	36,014	23,862	6,6
"I" Share Class (GBP Partially Hedged Class)	GBP	101	115.93	125.15	120.57	11,686	12,427	11,78
Short Duration Opportunistic Corporate								
Bond Portfolio	1100	10015	400.00	4050:	400.45	4 101 000	4 000 4==	0 100 5
Base Accumulation Share Class	USD	10,348	138.29	135.01	128.16	1,431,069	1,338,453	2,490,20
Base Currency (Dis) (Quarterly) Share Class Base Currency Share Class	USD	129 12,856	105.92 105.65	104.93 106.59	103.16 104.70	13,640 1,358,300	13,316 1,369,987	12,64 2,730,60
Other Currency (Dis) (Quarterly) Share Class	000	12,000	100.00	100.59	104.10	1,330,300	1,305,507	2,730,00
(EUR Hedged Class)	EUR	490	93.11	92.68	92.73	45,619	8,349	3,89
Other Currency Accumulation Share Class								
(EUR Hedged Class)	EUR	779	122.97	120.62	116.45	95,741	25,284	172,30
"A" (Dis) (Quarterly) Share Class "E" (Dis) (Quarterly) Share Class (EUR	USD	9,653	104.54	103.57	101.80	1,009,112	975,787	919,20
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	4,436	91.08	90.66	90.69	404.006	417,852	429,04
"E" Accumulation Share Class	EUR	10,994	97.13	96.43	100.30	1,067,821	9,658	10,04
"E" Accumulation Share Class (EUR Hedged								
Class)	EUR	19,061	117.49	115.54	112.16	2,239,555	2,245,043	2,635,80
"I" (Dis) (Quarterly) Share Class (GBP Hedged Class)	GBP	77	00 60	98.94	02 20	7 602	7 402	7 41
"I" Accumulation Share Class	EUR	100	99.69 100.48	98.94	98.80 101.67	7,692 10,048	7,493 9,907	7,15 10,16
"I" Accumulation Share Class	USD	487,700	149.57	145.41	136.87	72,945,132	49,812,349	36,929,09

Short Duration Opportunistic Corporate Bond Portfolio (Continued)  " Accumulation Share Class (EUR Hedged Class)	Currency	as at				N	int Accote ac atla)	a)	
Bond Portfolio (Continued) I" Accumulation Share Class (EUR Hedged Class)	+ -	31-May-21	31-May-21	as at <sup>(a)</sup> 30-Nov-20	30-Nov-19	31-May-21	let Assets as at <sup>(a)</sup> 30-Nov-20	30-Nov-1	
I" Accumulation Share Class (EUR Hedged Class)									
Class)									
	EUR	66,899	133.03	129.94	124.47	8,899,331	10,242,307	9,482,36	
I" Share Class	USD	25,331	106.11	107.47	105.55	2,687,866	2,722,223	3,734,43	
IXO" (Dis) (Cap Monthly) Share Class	USD	92,891	73.19	74.08	75.81	6,798,418	8,930,343	15,912,87	
P" (Dis) (Quarterly) Share Class	USD	52,131	103.33	102.37	100.65	5,386,555	11,058,405	18,198,21	
P" Accumulation Share Class	USD	504,079	144.86	141.07	133.24	73,019,609	71,196,808	94,137,72	
P" Accumulation Share Class (EUR Hedged	EUD.	0.400	100.00	400.05	104.15	1 051 010	4 000 004	4 000 07	
Class)	EUR	8,160	128.83	126.05	121.15	1,051,246	1,900,261	1,826,37	
P″ Share Class P″ Share Class (EUR Hedged Class)	USD EUR	18,707 28	105.91 93.81	107.10 95.10	105.19 95.10	1,981,228 2,670	2,431,706 2,612	2,196,12 2,50	
P" Share Class (GBP Hedged Class)	GBP	46,094	100.07	101.27	100.81	4,612,613	4,500,170	4,465,73	
R" (Dis) (Quarterly) Share Class	USD	10,834	101.00	100.07	98.40	1,094,272	917,711	744,89	
R" Accumulation Share Class	USD	93.081	139.87	136.01	128.07	13,019,017	6,812,574	8,992,48	
R" Accumulation Share Class (EUR Hedged						.,,.	.,.	.,,	
Class)	EUR	24	126.03	123.07	117.71	2,994	2,924	936,80	
R" Share Class	USD	21,912	102.20	103.49	101.64	2,239,539	2,344,247	2,470,57	
R" Share Class (EUR Hedged Class)	EUR	5,017	91.35	92.69	92.76	458,312	479,042	593,42	
R" Share Class (GBP Hedged Class)	GBP	150	97.16	98.46	97.95	14,600	23,404	440,25	
JS Dollar Short Duration Bond Portfolio I" Accumulation Share Class	LICE	2.070.540	111 10	111 01	107.05	224 007 520	200 674 570	240 407 00	
l" Accumulation Share Class I" Share Class	USD	2,072,543	111.46 103.43	111.24 105.33	107.05 103.79	231,007,528	200,671,572	248,107,96 31,28	
r Snare Class P″ Accumulation Share Class	USD	244,776 599,420	1103.43	1105.33	103.79	25,317,674 66,348,890	21,940,211 61,387,654	62,362,54	
P" Accumulation Snare Class P" Share Class	USD	599,420 177,209	10.69	110.54	106.53	18.309.656	7,550,560	3,988,04	
R" Accumulation Share Class	USD	264,573	110.12	109.92	105.82	29,134,552	29,752,287	28,087,69	
R" Share Class	USD	134,803	103.35	105.22	103.69	13,932,077	14,664,256	13,126,23	
JS Fixed Income Portfolio		, , , , , ,	.00.00	.00.22		,	,00 .,200	. 0, . 20,20	
Base Accumulation Share Class	USD	134,814	16.93	17.42	16.07	2,282,785	2,156,458	1,991,20	
Base Currency (Dis) (Monthly) Share Class	USD	1,149	11.36	11.75	11.01	13,054	13,421	12,3	
Base Currency Share Class	USD	262,587	11.75	12.26	11.56	3,085,184	2,121,267	2,539,3	
A" (Dis) (Monthly) Share Class	USD	75,341	11.37	11.75	11.01	856,431	629,191	458,3	
A" Share Class	USD	177,019	13.59	14.17	13.35	2,406,060	2,557,808	2,350,2	
B" Share Class	USD	1,022	11.91	12.36	11.65	12,168	12,592	11,7	
E" Accumulation Share Class	EUR	174,256	11.42	11.93	12.03	1,990,379	2,475,454	1,972,5	
I" Accumulation Share Class	USD	11,019,981	17.65	18.09	16.58	194,454,313	79,935,777	36,796,9	
I" Share Class	USD	293,633	11.80	12.36	11.64	3,465,372	3,690,709	4,009,68	
P" (Dis) (Monthly) Share Class	USD	1,206	11.37	11.75	11.01	13,706	14,053	12,89	
P" Accumulation Share Class P" Share Class	USD	2,589,754 741	17.46 13.49	17.91 14.09	16.44 13.28	45,216,543 10,003	41,677,154 375,869	30,068,33 354,1	
R" Accumulation Share Class	USD	164,340	12.76	13.08	11.99	2,096,592	4,237,780	4,035,0	
R" Share Class	USD	79,512	10.69	11.19	10.54	849,821	586,232	16,29	
JS Mortgage Backed Securities Portfolio	000	70,012	10.00	11.10	10.04	0-10,021	000,202	10,20	
Base Accumulation Share Class	USD	119,152	17.27	17.43	16.62	2,058,284	2,336,772	6,785,9	
Base Currency Share Class	USD	394,763	2.27	2.34	2.30	895,085	993,406	962,9	
A" Accumulation Share Class (PLN Hedged								•	
Class)	PLN	283,342	10.80	10.93	10.47	3,059,666	3,635,853	3,412,9	
A" Share Class	USD	317,208	7.49	7.74	7.58	2,377,064	2,433,477	2,875,8	
E" Accumulation Share Class (EUR Hedged	FUD	005.400	40.00	40.50	40.00	0.050.500	0.000.500	4 700 0	
Class)	EUR	285,128	10.38	10.53	10.22	2,958,528	6,062,580	1,738,8	
I" Accumulation Share Class I" Accumulation Share Class (EUR Hedged	USD	10,967,079	11.60	11.68	11.07	127,251,568	124,325,135	74,480,7	
l' Accumulation Share Class (EUR Hedged Class)	EUR	869,504	15.26	15.43	14.84	13,269,397	24,598,438	9,743,6	
I" Accumulation Share Class (GBP Hedged		200,004	10.20	10.40	14.04	.5,250,007	2.,000,100	3,1 40,0	
Class)	GBP	5,218	14.96	15.08	14.43	78,053	78,689	75,2	
I" Share Class	USD	1,225,400	10.22	10.60	10.38	12,522,031	12,984,619	12,984,8	
IO" (Dis) (Cap Monthly) Share Class	USD	17,014,646	8.45	8.76	8.83	143,725,089	174,080,717	129,630,0	
IO" Share Class	USD	2,416,782	10.42	10.83	10.60	25,193,383	24,866,993	38,432,4	
P" Accumulation Share Class	USD	1,227,607	15.29	15.41	14.65	18,773,256	15,351,420	15,753,1	
P" Share Class	USD	36,212	11.42	11.83	11.59	413,558	473,974	2,611,4	
R" Accumulation Share Class	USD	150,840	12.38	12.46	11.82	1,867,077	5,959,493	17,348,8	
R" Share Class	USD	3,405	9.91	10.26	10.03	33,726	861,149	1,402,4	
Emerging Markets Multi-Asset Portfolio	LICE	7.007	147 44	140.05	06.00	000 444	470 440	1 6 4 7 4	
Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share	USD	7,907	117.41	110.35	96.80	928,441	473,148	1,647,4	
Base Currency (DIS) (Cap Monthly) Share	USD	37,900	98.73	95.14	87.75	3,741,751	4,811,758	13,093,7	
Base Currency (Dis) (Gross Monthly) Share		07,000	00.70	30.14	51.10	O,. 11,101	.,011,700	.5,555,7	
Class	USD	18,702	104.01	99.37	90.27	1,945,221	2,632,427	5,630,9	
Base Currency (Dis) (Monthly) Share Class	USD	159	105.16	99.53	88.68	16,684	15,693	13,7	
Base Currency Share Class	USD	105	111.53	106.25	95.03	11,745	11,040	9,6	
Other Currency (Dis) (Cap Monthly) Share									
Class (AUD Partially Hedged Class)	AUD	11,155	97.52	97.01	95.35	1,087,811	1,858,631	2,663,0	
Other Currency (Dis) (Cap Monthly) Share	FUE	0.000	0.1.50	00.10	00.00	500 011	404 705	010 =	
Class (EUR Partially Hedged Class)	EUR	6,268	94.58	92.13	90.63	592,811	461,785	212,3	
Other Currency (Dis) (Cap Monthly) Share Class (GBP Partially Hedged Class)	GBP	15 /119	03.3E	03.61	80.21	1 // 20 757	1 3/12 632	1 100 4	
Diass (GBP Partially Hedged Class) Other Currency (Dis) (Cap Monthly) Share	GBP	15,413	93.35	93.61	89.21	1,438,757	1,348,633	1,109,49	
Class (SGD Partially Hedged Class)	SGD	106,791	96.71	93.88	88.19	10,327,292	13,271,609	15,067,0	
Other Currency (Dis) (Gross Monthly) Share		100,731	30.71	33.00	30.13	10,021,202	10,211,003	10,007,0	
Class	HKD	829	113.97	108.70	99.59	94,463	88,748	78,60	
11033	1					•		, ,	

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share		Net Assets as at <sup>(a)</sup>	
	Currency	31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-19
Emerging Markets Multi-Asset		-						
Portfolio (Continued) Other Currency (Dis) (Gross Monthly) Share								
Class (GBP Partially Hedged Class)	GBP	1,127	98.31	97.69	91.57	110,745	108,388	98,233
Other Currency (Dis) (Gross Monthly) Share Class (SGD Partially Hedged Class)	SGD	35,079	101.96	98.09	90.65	3,576,817	3,911,614	4,721,049
"E" Accumulation Share Class	EUR	285	109.61	104.76	100.82	31,190	44,136	32,751
"E" Share Class	EUR	313	106.16	102.32	99.82	33,219	31,797	32,561
"I" Accumulation Share Class	USD	514	120.28	112.63	98.22	61,826	81,898	2,685,646
"I" Share Class "P" Accumulation Share Class	USD USD	108 100	111.98 118.25	106.95 111.05	95.64 97.22	12,049 11,825	11,283 11,105	9,825 9,722
"P" Share Class	USD	106	111.64	106.43	95.19	11,825	11,105	9,722
"R" Accumulation Share Class	USD	100	120.32	112.69	98.17	12,032	11,269	9,817
"R" Share Class ESG-Enhanced Global Multi-Asset	USD	107	111.95	106.91	95.60	12,031	11,269	9,817
Balanced Portfolio <sup>(b)</sup>								
Base Accumulation Share Class	USD	88,495	141.46	130.89	119.50	12,518,348	11,368,533	14,590,790
Base Currency Share Class	USD	4,536	135.91	125.76	115.49	616,501	449,907	3,913,157
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	78,404	121.57	113.34	107.52	9,531,608	6,655,748	5,423,680
Other Currency Share Class (EUR Partially	FUD	05.000	400.44	400.47	447.50			
Hedged Class) Other Currency Share Class (GBP Partially	EUR	25,363	132.11	123.17	117.50	3,350,758	3,254,455	5,156,641
Hedged Class)	GBP	45,022	140.51	132.04	124.09	6,325,760	6,558,681	8,039,182
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	52,276	132.44	123.79	118.02	6,923,518	5,438,443	4,873,495
"I" Accumulation Share Class	USD	76,164	148.89	137.27	124.40	11,340,037	20,464,129	21,730,987
"I" Accumulation Share Class (EUR Partially		•						
Hedged Class) "I" Share Class	EUR USD	2,100 6,556	121.83 136.57	113.17 126.68	106.56 116.30	255,847 895,347	237,655 830,438	10,656 1,390,722
"R" Accumulation Share Class (EUR Partially								
Hedged Class)	EUR GBP	100	121.68	113.05	106.49	12,168	11,305	10,649
"R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Conservative Portfolio	GBP	320,378	141.56	133.35	125.27	45,353,958	35,884,009	33,935,008
Base Accumulation Share Class	USD	103,995	131.36	126.81	115.86	13,660,513	8,203,087	5,991,446
Base Currency Share Class	USD	437	122.90	119.62	110.75	53,651	250,629	1,000,058
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	88,962	115.64	112.34	105.85	10,287,371	7,039,572	6,667,750
Other Currency Share Class (EUR Partially								
Hedged Class)	EUR	1,219	115.51	113.17	108.01	140,767	553,781	662,788
Other Currency Share Class (GBP Partially Hedged Class)	GBP	16,261	123.29	121.20	114.53	2,004,805	2,553,678	3,191,988
"E" Accumulation Share Class (EUR Partially	FUD	00.000	440.04	440.40	440.00	40,000,004	7.004.000	F 400 000
Hedged Class) "I" Accumulation Share Class	EUR USD	86,269 2,392,651	119.31 137.83	116.19 132.61	110.02 120.33	10,292,921 329,786,412	7,034,089 328,581,047	5,420,896 394,612,937
"I" Accumulation Share Class (EUR Partially							020,001,041	
Hedged Class)	EUR	2,533	115.87	112.18	104.96	293,483	1,502,660	59,115
"I" Accumulation Share Class (GBP Partially Hedged Class)	GBP	425,160	116.16	112.87	104.53	49,385,852	51,054,028	55,746,286
"I" Share Class	USD	112	123.35	120.43	111.46	13,801	13,277	12,043
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	1,356	115.78	112.11	104.92	157,034	152,056	10,492
"R" Share Class (GBP Partially Hedged Class)	GBP	210,239	123.67	121.89	115.17	25,999,532	24,395,437	23,009,947
Global Multi-Asset Growth Portfolio								
Base Accumulation Share Class Base Currency Share Class	USD USD	35,925 1,820	150.24 147.08	133.80 130.99	122.99 120.40	5,397,454 267,699	6,413,106 259,860	18,613,609 262,453
Other Currency Accumulation Share Class	030	1,020	147.06	130.99	120.40	207,099	259,000	202,455
(EUR Partially Hedged Class)	EUR	10,952	125.48	112.75	108.46	1,374,202	723,752	1,110,107
Other Currency Share Class (EUR Partially Hedged Class)	EUR	1,943	145.98	131.17	126.44	283,616	445,969	747,452
Other Currency Share Class (GBP Partially								
Hedged Class)	GBP	8,543	155.60	141.51	133.69	1,329,324	1,594,091	2,360,229
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6,242	144.38	130.06	125.75	901,206	1,440,358	1,891,882
"I" Accumulation Share Class	USD	1,098,401	158.98	141.02	128.60	174,622,905	172,074,771	231,166,809
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	100	126.31	113.03	107.85	12,631	11,303	10,785
"I" Share Class	USD	107	148.07	131.80	121.36	15,893	14,096	12,853
"R" Accumulation Share Class (EUR Partially	FUD	400	400.44	440.00	407.70	10.011	44.000	40.770
Hedged Class) "R" Share Class (GBP Partially Hedged Class)	EUR GBP	100 79,815	126.11 157.17	112.89 142.86	107.76 135.21	12,611 12,544,737	11,289 9,800,120	10,776 8,559,018
Global Multi-Asset Income Portfolio		73,013	101.11	172.00	100.21	12,577,131	0,000,120	5,555,610
Base Accumulation Share Class	USD	13,720	144.41	134.57	127.29	1,981,277	893,943	364,750
Base Currency (Dis) (Cap Monthly) Share Class	USD	386,174	107.18	102.94	103.42	41,389,792	30,412,105	14,543,753
Base Currency (Dis) (Gross Monthly) Share								
Class	USD USD	869,268 50,079	102.64 120.77	98.14	99.61 112.21	89,219,535	31,670,788 3,961,943	6,037,204 1,832,808
Base Currency Share Class Other Currency (Dis) (Gross Monthly) Share		50,079	120.11	115.19	112.21	6,048,108	3,301,343	1,032,000
Class	HKD	5,911,960	104.15	99.42	102.03	615,744,361	21,546,966	103,155
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	262,687	102.29	97.93	101.41	26,871,448	1,707,882	167,674
Other Currency (Dis) (Stable Monthly) Share								
Class (EUR Hedged Class)	EUR	287	99.44	95.60	97.53	28,556	26,969	118,191

		Outstanding Shares	Net As	sset Value per as at <sup>(a)</sup>	Share		(e).	
	Currency	as at 31-May-21	31-May-21	as at <sup>(a)</sup> 30-Nov-20	30-Nov-19	31-May-21	let Assets as at <sup>(a)</sup> 30-Nov-20	30-Nov-19
Global Multi-Asset Income	,					•		
Portfolio (Continued) Other Currency (Dis) (Stable Monthly) Share								
Class (SGD Hedged Class) <sup>(b)</sup>	SGD	3,205	104.46	_	_	334,791	_	_
Other Currency Accumulation Share Class	FUD	254	120.01	112.16	100.00	40.050	20.660	140.600
(EUR Hedged Class) Other Currency Share Class (EUR Hedged	EUR	351	120.81	113.16	109.26	42,350	39,668	140,628
Class)	EUR	11,293	117.87	112.83	112.32	1,331,154	1,376,861	1,261,999
"A" (Dis) (Monthly) Share Class	USD	16,196	111.62	105.98	106.03	1,807,918	1,671,832	1,133,768
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	32,654	96.04	92.11	95.91	3,135,930	728,265	477,397
"E" (Dis) (Quarterly) Share Class (EUR								
Hedged Class) "E" (Dis) (Stable Monthly) Share Class (EUR	EUR	64,520	110.66	105.77	108.06	7,140,016	5,919,810	5,032,035
Hedged Class)	EUR	18,228	96.42	92.98	95.44	1,757,607	188,510	263,904
"E" Accumulation Share Class (EUR Hedged		00.115	105.00	107.10	100.51	0.044.707	4 400 507	4 550 000
Class) "I" Accumulation Share Class	EUR USD	29,115 14,462	135.39 151.79	127.19 140.97	123.54 132.42	3,941,737 2,195,137	4,102,537 2,060,316	4,552,292
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged	030	14,402	131.79	140.97	132.42	2,195,157	2,000,310	28,69
Class)	EUR	9,445	140.80	131.43	126.02	1,329,764	1,537,629	1,528,44
"I" Share Class	USD	437	120.83	115.83	112.97	52,795	54,806	73,67
P" Accumulation Share Class P" Share Class	USD	100 122	147.05 120.11	136.85 114.84	129.11 112.48	14,705 14,705	13,685 13,685	12,91 12,91
R" (Dis) (Gross Monthly) Share Class (GBP	000	122	120.11	114.04	114.40	14,700	13,000	12,91
Hedged Class)	GBP	76,893	113.12	108.04	111.24	8,698,271	8,522,597	11,282,95
R" Accumulation Share Class (EUR Hedged Class)	EUR	79	148.22	138.38	132.68	11,780	10,997	132,68
Diass) R″ Share Class (EUR Hedged Class)	EUR	108	148.22	138.38	132.68	11,780	10,997	132,68
R" Share Class (GBP Hedged Class)	GBP	889	127.16	122.17	121.09	112,983	123,530	268,54
US Real Estate Balanced Portfolio								
Base Accumulation Share Class	USD	174,482	185.89	171.13	164.68	32,433,734	28,654,615	41,657,25
Base Currency (Dis) (Cap Gross Monthly MBS) Share Class	USD	121	120.75	112.91	112.87	14,613	13,448	12,93
Base Currency (Dis) (Cap Monthly MBS)								
Share Class	USD	131,589	154.59	143.62	141.02	20,342,286	18,895,477	25,414,52
Base Currency (Dis) (Monthly) Share Class Other Currency (Dis) (Cap Gross Monthly	USD	1,225	146.52	136.09	133.59	179,543	16,894	29,49
MBS) Share Class (SGD Hedged Class)	SGD	1,693	117.64	110.06	110.86	199,171	183,393	177,88
Other Currency (Dis) (Cap Monthly MBS)	000	40.000	450.00	444.00	440.40	0.000.704	0.075.000	0.007.05
Share Class (SGD Hedged Class)  E' Accumulation Share Class (EUR Hedged	SGD	19,032	152.36	141.60	140.16	2,899,724	2,375,638	2,297,65
Class)	EUR	7,527	157.74	146.37	144.48	1,187,284	1,183,642	2,284,01
" (Dis) (Cap Monthly MBS) Share Class	USD	143,496	152.09	141.29	138.74	21,824,891	19,886,722	21,213,15
" (Dis) (Monthly) Share Class	USD	8,415	146.61	136.17	133.67	1,233,655	1,116,559	57,44
I" Accumulation Share Class I" Accumulation Share Class (EUR Hedged	USD	75,017	202.37	185.50	176.96	15,181,490	15,387,777	47,213,49
Class)	EUR	111,534	165.21	152.27	148.27	18,426,608	16,693,771	13,469,11
P" (Dis) (Cap Monthly MBS) Share Class	USD	244,789	154.36	143.40	140.81	37,786,750	37,184,637	69,419,20
P" (Dis) (Monthly) Share Class	USD	125	146.47	136.03	133.53	18,240	16,740	16,0
P" Accumulation Share Class R" (Dis) (Cap Monthly MBS) Share Class	USD	189,231 5,311	196.13 117.95	180.09 109.57	172.41 107.60	37,114,682 626,500	39,315,307 482,324	69,886,22 473,64
R" (Dis) (Monthly) Share Class	GBP	119	117.93	115.43	117.40	14,002	13,530	13,26
'R" (Dis) (Monthly) Share Class (GBP Hedged	02.					,002	10,000	.0,2
Class)	GBP	4,401	119.12	110.93	111.19	524,229	563,972	3,999,72
'R" Accumulation Share Class	USD	121,500	193.95	177.84	169.78	23,565,294	21,693,630	23,110,30 7,087,19
R″ Share Class Emerging Markets Total Return Bond	USD	36,143	156.54	147.30	144.97	5,657,915	6,706,586	7,007,18
Portfolio								
Base Accumulation Share Class	USD	13,776	109.99	110.89	102.26	1,515,250	1,034,751	10,2
Base Currency Share Class	USD	112	98.24	101.37	97.22	11,011	11,090	10,22
Other Currency Accumulation Share Class EUR Hedged Class)	EUR	200	101.50	102.76	96.57	20,300	20,553	19,3
Other Currency Share Class (EUR Hedged			101.00	102.10	00.01		20,000	.0,0
Class)	EUR	225	90.21	93.53	91.52	20,300	20,553	19,3
E" Accumulation Share Class (EUR Hedged Class)	EUR	200	99.97	101.46	95.61	19,993	20,292	19,12
'I" Accumulation Share Class	USD	60,200	112.22	112.69	103.56	6,755,584	9,353,157	15,418,5
"I" Accumulation Share Class (EUR Hedged								
Class)	EUR	106	105.75	106.71	100.25	11,233	11,335	10,65
'I'' Share Class 'IO" Accumulation Share Class (AUD Hedged	USD	102	98.49	101.62	97.80	10,094	10,133	149,28
Class)	AUD	1,350	112.57	113.03	103.84	151,969	152,587	140,18
'IO" Accumulation Share Class (GBP Hedged					00.00			
Class) R″ Accumulation Share Class (EUR Hedged	GBP	1,050,000	107.90	108.25	99.66	113,299,255	113,657,319	104,641,13
Class)	EUR	289	103.28	104.35	97.75	29,861	20,870	19,55
"R" Accumulation Share Class (GBP Hedged						•		
Class)	GBP	500	106.32	107.00	99.91	53,159	53,502	49,95
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	229 571	90.46 93.01	93.76 96.31	92.01 93.96	20,675 53,145	20,870 53,477	19,55 49,92
Global Absolute Return Portfolio	GDF	371	93.01	90.31	33.30	JJ, 14J	33,411	49,92
Base Accumulation Share Class	USD	558	108.16	102.55	103.23	60,373	57,241	66,63
Base Currency Share Class	USD	101	106.13	100.61	102.00	10,687	10,131	10,22

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share		Net Assets as at <sup>(</sup>	a)
	Currency	31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-1
Global Absolute Return								
Portfolio (Continued)								
Other Currency Accumulation Share Class	FUD	1.072	06.20	04.00	04.10	102 205	04.706	04.40
(EUR Hedged Class) Other Currency Accumulation Share Class	EUR	1,073	96.30	91.80	94.10	103,305	91,796	94,10
(SEK Hedged Class)	SEK	8,171	95.94	91.32	93.60	783,952	746,138	764,78
"E" Accumulation Share Class (EUR Hedged								
Class)	EUR	21	93.73	89.52	92.18	1,988	1,898	127,42
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged	USD	155,760	112.83	106.61	106.58	17,574,388	20,593,850	32,185,51
Class)	EUR	395,996	100.47	95.45	97.18	39,786,558	30,521,935	48,978,28
"I" Accumulation Share Class (GBP Hedged		000,000		00.10	00	00,100,000	00,021,000	10,010,20
Class)	GBP	3,876	105.62	100.03	101.47	409,395	639,402	753,43
"I" Accumulation Share Class (JPY Hedged Class)	JPY	625,237	10,363.02	9,819.83	9,965.71	6 470 244 057	6 120 725 900	6,230,933,87
"I" Share Class	USD	100	10,363.02	103.42	104.96	6,479,344,057 10,965	6,139,725,809 10,360	10,35
'I" Share Class (EUR Hedged Class)	EUR	76	97.81	93.04	95.86	7,472	7,098	97,4
"I" Share Class (GBP Hedged Class)	GBP	500	99.66	94.51	97.00	49,829	56,610	117,20
"IO" Accumulation Share Class	USD	109,924	117.19	110.40	109.71	12,882,146	14,112,843	12,171,1
"IO" Share Class	USD	1,182,527	109.96	104.31	105.53	130,027,953	83,366,193	46,818,4
"P" Accumulation Share Class (b)	USD		_	104.59	104.80	_	10,459	10,48
"P" Accumulation Share Class (EUR Hedged								
Class) (D)	EUR	_	_	93.81	95.58	_	5,282	95,5
'P" Share Class (b)	USD	_	_	102.75	103.98	_	10,459	10,4
'R" Accumulation Share Class (EUR Hedged Class)	EUR	3,123	100.46	95.46	97.09	313,766	298,139	97,0
∪iass) ′R″ Share Class (EUR Hedged Class)	EUR	3,123	97.62	95.46 92.93	97.09 95.66	7,129	6,773	97,0 97,0
'R" Share Class (EDR Hedged Class)	GBP	9,995	102.79	92.93 97.46	100.04	1,027,349	1,307,259	1,756,0
Global Fixed Income Plus Portfolio		3,333	102.13	37.40	100.04	1,521,549	1,001,209	1,750,0
(Hedged)								
Base Accumulation Share Class	EUR	253,178	15.76	16.25	15.19	3,989,491	4,227,456	3,666,3
Base Accumulation Share Class (USD						,,,,,,	, , ,	
Hedged Class)	USD	856,476	17.70	18.18	16.71	15,156,964	3,249,847	1,496,2
Base Currency Share Class	EUR	131,212	11.75	12.27	11.69	1,541,490	1,784,000	1,876,0
Base Currency Share Class (USD Hedged	LIOD	440.000	44.70	40.00	44.40	4 005 000	0.000.457	0.704.7
Class)	USD	143,069	11.78	12.26	11.46	1,685,669	2,682,157	3,734,7
'A" Share Class 'A" Share Class (USD Hedged Class)	EUR USD	250,554 550,510	12.17 13.71	12.70 14.26	12.07 13.33	3,048,547 7,550,054	1,970,922 8,026,440	2,046,7 7,883,0
E" Accumulation Share Class	EUR	168,485	14.83	15.31	14.35	2,498,318	1,329,236	1,187,1
'I" Accumulation Share Class	EUR	16,743,479	16.26	16.72	15.54	272,229,624	279,083,413	201,037,3
'I" Accumulation Share Class (AUD Hedged	Loix	10,743,479	10.20	10.72	13.54	212,229,024	279,000,410	201,037,3
Class) (b)	AUD	14,398	10.04	_	_	144,524	_	
I" Accumulation Share Class (USD Hedged								
Class)	USD	11,728,501	17.98	18.41	16.83	210,896,618	128,315,733	83,583,7
'I" Share Class (GBP Hedged Class)	GBP	91,208	12.24	12.79	12.06	1,116,663	1,152,253	1,153,3
'IO" (Dis) (Semi-Annual) Share Class (b)	EUR	103,551,210	9.72	47.00	40.50	1,006,151,625		774 440 0
'IO" Accumulation Share Class	EUR	1,000	17.47	17.93	16.58	17,471	1,037,242,199	774,416,8
'IO" Accumulation Share Class (GBP Hedged Class)	GBP	10,440	18.86	19.29	17.71	196,886	3,712,002	3,318,1
'IO" Accumulation Share Class (USD Hedged	02.	.0,0	10.00	.0.20		100,000	0,1 12,002	0,0.0,1
Class)	USD	324,421	19.24	19.68	17.90	6,243,282	60,625,142	38,637,7
'IO" Share Class (USD Hedged Class)	USD	7,345,527	11.58	12.12	11.32	85,057,270	92,297,229	107,877,8
P" Accumulation Share Class	EUR	193,874	16.28	16.77	15.64	3,155,363	3,491,057	1,249,1
P" Accumulation Share Class (USD Hedged	1100	0.000.000	100:	10.5:	10.0=	07 500 000	05.000.0==	40 400 5
Class)	USD	2,080,332	18.04	18.51	16.97	37,528,888	25,629,277	16,498,9
P" Share Class (GBP Hedged Class)	GBP	721	13.54	14.31	13.49	9,752	10,015	2,737,3
R" Accumulation Share Class R" Accumulation Share Class (USD Hedged	EUR	564,026	12.38	12.74	11.85	6,981,575	6,626,607	6,937,0
Randamulation Share Class (USD Hedged Class)	USD	416,961	13.86	14.20	12.99	5,780,419	4.317.229	4.526.7
R" Share Class	EUR	256,377	10.76	11.27	10.71	2,759,834	2,359,377	1,514,1
R" Share Class (GBP Hedged Class)	GBP	231,716	11.53	12.04	11.35	2,671,041	2,803,085	4,030,1
R" Share Class (USD Hedged Class)	USD	22,814	11.10	11.59	10.83	253,251	312,245	239,7
Global Strategic Income Bond Portfolio		•				•	•	,
Base Accumulation Share Class	USD	193,252	126.14	127.60	117.83	24,376,019	25,944,346	31,308,4
Base Currency (Dis) (Monthly) Share Class	USD	7,794	100.53	103.55	98.69	783,498	899,651	3,583,1
Base Currency Share Class	USD	185,327	102.40	106.78	101.69	18,977,184	22,226,743	25,882,2
Other Currency (Dis) (Quarterly) Share Class	000	40.000	00.47	05.40	04.44	4 005 000	4 400 004	4 000 0
SGD Hedged Class)	SGD	13,908	92.47	95.48	91.44	1,285,998	1,423,091	1,220,3
Other Currency Accumulation Share Class CHF Hedged Class)	CHF	15,717	96.80	98.55	92.87	1,521,365	1,832,836	3,142,0
Oth Triedged Class) Other Currency Accumulation Share Class		15,717	30.00	30.33	32.07	1,021,000	1,002,000	5,172,0
EUR Hedged Class)	EUR	86,477	112.35	114.21	107.25	9,715,666	11,339,076	12,760,4
Other Currency Accumulation Share Class								
SEK Hedged Class)	SEK	50,199	99.48	100.98	94.72	4,993,872	6,875,814	6,412,1
Other Currency Share Class (CHF Hedged	0					,		
Class)	CHF	1,244	83.58	87.59	85.15	103,974	105,870	99,7
Other Currency Share Class (EUR Hedged	EUR	206,956	84.67	88.56	QF 0.4	17,522,228	20,985,261	22 775 2
Class) Other Currency Share Class (GBP Hedged	EUK	∠00,936	04.07	00.00	85.84	11,322,228	20,500,201	23,775,2
Other Currency Share Class (GBP Hedged Class)	GBP	3,589	96.85	101.11	97.38	347,589	361,080	538,0
'A" (Dis) (Monthly) Share Class	USD	18,967	100.46	103.49	98.64	1,905,368	2,180,070	2,879,8
'A" Share Class	USD	72,166	102.28	106.54	101.45	7,381,235	9,282,320	11,557,2
'E" (Dis) (Quarterly) Share Class (EUR		-,				,,===	.,,0	,,-
Hedged Class)	EUR	111,215	90.25	93.62	90.67	10,037,001	12,129,072	14,495,6

		Outstanding Shares as at	Net As	set Value per as at <sup>(a)</sup>	Share		Net Assets as at <sup>(</sup>	a)
	Currency	31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-19
Global Strategic Income Bond		,				- · · · · · · · · · · · · · · · · · · ·		
Portfolio (Continued)								
"E" Accumulation Share Class (EUR Hedged Class)	EUR	120,962	106.09	109.02	102.89	12,940,063	14 040 005	10 560 022
"G" Share Class (GBP Hedged Class) <sup>(b)</sup>	GBP	120,962	106.98	109.02	102.69	12,940,063	14,848,985	18,560,923
"I" (Dis) (Monthly) Share Class (GBP Hedged								
Class)	GBP	2,000,119	95.41	98.49	95.01	190,832,898	197,001,445	190,028,046
"I" (Dis) (Semi-Annual) Share Class (JPY Hedged Class)	JPY	48,063	8,395.26	8,681.14	8,393.29	403,502,096	417,242,472	1,262,973,665
"I" Accumulation Share Class	USD	422,938	135.36	136.48	125.19	57,247,165	45,056,702	46,411,731
"I" Accumulation Share Class (CHF Hedged								
Class) "I" Accumulation Share Class (EUR Hedged	CHF	31,374	102.10	103.61	96.99	3,203,335	3,717,076	3,963,254
Class)	EUR	1,510,241	120.87	122.46	114.23	182,546,893	227,109,535	220,637,828
"I" Accumulation Share Class (GBP Hedged								
Class)	GBP	866,727	108.68	109.80	101.95	94,193,164	98,414,517	91,353,010
"I" Accumulation Share Class (JPY Hedged Class)	JPY	460,730	10,328.87	10,447.32	9,740.60	4,758,824,085	9,522,546,136	9,057,105,803
"I" Accumulation Share Class (SEK Hedged	0	400,700	10,020.01	10,111.02	0,7 40.00	4,700,024,000	0,022,040,100	0,007,100,000
Class)	SEK	2,503	101.48	102.67	95.66	253,973	256,937	239,397
"I" Share Class	EUR	5,716	104.74	111.13	115.41	598,752	650,760	835,656
"I" Share Class	USD	44,449	102.68	107.42 98.55	102.35 98.09	4,564,092	5,008,921	167,500,662
"I" Share Class (AUD Hedged Class) "I" Share Class (EUR Hedged Class)	AUD EUR	1,514 13,577	94.26 91.33	95.78	92.87	142,669 1,240,016	144,244 1,528,321	133,661 1,584,645
"I" Share Class (GBP Hedged Class)	GBP	25,598	97.05	101.59	97.92	2,484,280	538,549	460,424
"IO" Accumulation Share Class (GBP Hedged						_, ,	,	
Class)	GBP	1,722,329	113.55	114.38	105.56	195,565,351	156,277,068	227,358,755
"IS" Accumulation Share Class (b)	USD	474	400 44	117.08	107.36	47.445	12,065	11,063
"IS" Share Class "IS" Share Class (GBP Hedged Class)	USD GBP	171 126	102.14 97.15	106.91 101.76	101.81 98.01	17,445 12,288	17,579 12,403	16,105 11,502
"IXO" (Dis) (Cap Monthly) Share Class	USD	2.261.800	44.53	48.50	51.76	100,723,808	115,207,649	135,085,93
"P" (Dis) (Monthly) Share Class	USD	7,301	100.46	103.50	98.65	733,461	495,716	461,005
'P" Accumulation Share Class	USD	94,567	131.97	133.22	122.51	12,480,082	11,747,175	12,674,373
'P" Accumulation Share Class (EUR Hedged								
Class)	EUR	39,830	117.89	119.59	111.83	4,695,531	5,802,975	8,044,93
P" Share Class	USD EUR	17,085 100	102.62 88.44	107.22 92.70	102.10 91.29	1,753,257	3,398,315 8,938	4,548,978
'P" Share Class (EUR Hedged Class) 'P" Share Class (GBP Hedged Class)	GBP	27,369	97.16	101.60	97.86	8,810 2,659,208	3,071,896	8,354 2,537,936
R" (Dis) (Monthly) Share Class	USD	4,852	95.08	97.96	93.37	461,357	475,330	775,76
'R" Accumulation Share Class	USD	125,386	122.44	123.48	113.34	15,352,747	21,226,218	20,110,480
R" Accumulation Share Class (CHF Hedged								
Class)	CHF	781	100.44	101.97	95.51	78,439	79,630	74,58
'R" Accumulation Share Class (EUR Hedged Class)	EUR	67,251	110.07	111.57	104.14	7,402,620	7,745,017	9,557,849
'R" Share Class	USD	47,369	98.03	102.51	97.62	4,643,490	4,244,285	3,651,77
R" Share Class (EUR Hedged Class)	EUR	58,346	87.79	92.04	89.22	5,122,040	7,006,908	7,798,38
R" Share Class (GBP Hedged Class)	GBP	30,229	93.35	97.70	94.09	2,821,995	3,475,070	5,719,54
Global Strategic Macro Bond Portfolio		07.000	110.15	444.00	100.00	10 000 170	10 107 100	00 000 70
Base Accumulation Share Class	USD	97,022	110.15	111.23	106.98	10,686,470	12,127,129	20,986,78
Base Accumulation Share Class (CHF Hedged Class)	CHF	5,711	92.79	94.29	92.29	529,959	577,271	586,23
Base Currency Share Class	USD	3,806	96.63	100.88	99.26	367,781	433,037	521,19
Other Currency Accumulation Share Class								
EUR Hedged Class)	EUR	102,465	98.38	99.83	97.52	10,080,202	12,433,903	19,523,03
Other Currency Accumulation Share Class GBP Hedged Class)	GBP	1,954	101.52	102.68	99.57	198,416	200,686	489,39
Other Currency Accumulation Share Class							•	
SEK Hedged Class)	SEK	665,510	98.67	99.99	97.30	65,663,358	98,481,615	122,226,86
Other Currency Share Class (EUR Hedged Class)	EUR	689	84.82	88.80	88.81	58,406	59,266	57,89
A" Accumulation Share Class (PLN Hedged	LUK	009	04.02	00.00	00.01	30,400	J9,200	31,09
Class)	PLN	37,307	103.48	104.89	101.62	3,860,431	4,321,980	6,545,39
E" Accumulation Share Class (EUR Hedged								
Class)	EUR	149,830	95.45	97.09	95.33	14,301,078	17,988,659	25,024,09
G" Share Class (GBP Hedged Class) <sup>(b)</sup> I" Accumulation Share Class	GBP USD	99,669	113.85	114.67	109.95	11,347,091	17,452,489	72,454,10
I" Accumulation Share Class (CHF Hedged	030	33,003	113.03	114.07	109.93	11,547,091	17,432,409	72,434,100
Class)	CHF	2,455	97.99	99.32	96.78	240,565	3,048,034	12,047,989
I" Accumulation Share Class (EUR Hedged	EUD.	0.005.705	101.01	400.00	400.00	004.070.470	200 400 005	405.070.00
Class) I″ Accumulation Share Class (Flat) (EUR	EUR	2,005,765	101.84	103.06	100.26	204,270,173	232,138,335	485,270,064
Hedged Class)	EUR	31,266	97.26	98.60	96.12	3,041,057	2,557,974	3,028,22
I" Accumulation Share Class (Flat) (GBP		,				-,,		
Hedged Class) (b)	GBP	_	_	107.92	104.39	_	4,232	4,094
'I" Accumulation Share Class (GBP Hedged	CPD	2 020	107 OF	100 00	105 17	226 570	5,466,473	6 172 000
Class) I" Accumulation Share Class (SEK Hedged	GBP	3,028	107.85	108.82	105.17	326,578	5,466,473	6,173,098
Class)	SEK	4,003,981	102.18	103.29	99.95	409,137,482	413,582,776	1,307,830,219
"I" Share Class	USD	935	96.85	101.26	100.33	90,557	116,958	1,362,047
I" Share Class (EUR Hedged Class)	EUR	22,336	87.01	91.24	91.33	1,943,495	1,977,848	75,923,985
'IO" Accumulation Share Class	USD	49,851	121.44	122.00	116.08	6,053,909	6,180,623	5,266,280
"IO" Share Class	USD	353,683	95.95	100.71	99.12	33,937,453	26,001,412	22,389,54
"P" Accumulation Share Class	USD	11,192	111.86	112.82	108.18	1,251,960	1,262,703	2,950,43

		Outstanding Shares as at	Net As	set Value per as at <sup>(a)</sup>	Share		et Assets as at <sup>(a)</sup>	
	Currency	สร สเ 31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-1
Global Strategic Macro Bond		<b>,</b>	- · · · · · · · · · · · · · · · · · · ·			<b></b>		
Portfolio (Continued)								
P" Accumulation Share Class (CHF Hedged	CHF	100	93.55	04.02	92.71	9,355	9,492	0.27
Class) P" Accumulation Share Class (EUR Hedged	CHF	100	93.55	94.92	92.71	9,300	9,492	9,27
Class)	EUR	1,034	100.02	101.37	98.76	103,440	104,836	453,41
P" Accumulation Share Class (GBP Hedged	ODD	50	00.05	400.04	00.00	F 707	5 704	
Class) P″ Share Class	GBP USD	58 1	99.25 97.01	100.24 101.38	96.89 99.76	5,727 72	5,784 607,228	5,59 254,01
R" Accumulation Share Class	USD	31,187	107.24	101.36	103.43	3,344,541	3,745,285	7,316,01
R" Accumulation Share Class (CHF Hedged	000	01,101	107.24	100.02	100.40	0,044,041	0,7 40,200	7,010,0
Class)	CHF	5,310	94.75	96.03	93.54	503,138	834,524	6,971,49
R" Accumulation Share Class (EUR Hedged class)	EUR	71,551	101.62	102.86	100.03	7,271,254	8,596,826	11,847,95
R″ Share Class	USD	57,812	93.98	98.27	96.77	5,433,214	5,678,734	7,514,04
R" Share Class (EUR Hedged Class)	EUR	6,194	86.98	91.23	91.25	538,768	710,495	1,384,2
R" Share Class (GBP Hedged Class)	GBP	14,701	92.03	96.29	95.57	1,352,947	1,582,680	1,767,1
RS" Accumulation Share Class	USD	27,519	105.91	106.63	102.23	2,914,438	3,199,427	401,8
RS" Accumulation Share Class (CHF Hedged		,				_,,	-,,	,-
class)	CHF	38,386	102.93	104.25	101.74	3,950,983	4,673,484	1,383,4
RS" Accumulation Share Class (EUR Hedged	EUD	7.004	100.04	104 50	104 70	746 000	420.000	000 5
ilass)	EUR	7,221	103.34	104.53	101.78	746,283	430,866	982,5
RS″ Share Class RS″ Share Class (EUR Hedged Class)	USD EUR	9,354 3,333	101.88 99.62	106.32 104.23	102.22 101.78	952,962 331,996	994,045 406,893	11,1 397,3
trategic Absolute Return Bond I Portfolio	LUK	3,333	99.02	104.23	101.70	১১।,५५७	400,083	391,3
ase Accumulation Share Class	USD	6,658	124.49	124.97	119.53	828,873	114,723	116,1
ase Accumulation Share Class (EUR		0,000	.24.40	.2-7.07	. 10.00	520,070	. 17,720	110,1
edged Class)	EUR	2,125	110.18	111.14	107.91	234,185	189,964	212,8
ase Currency Share Class	USD	733	90.37	92.26	89.46	66,269	73,404	89,6
ase Currency Share Class (EUR Hedged	EUR	1 407	84.11	86.20	85.03	110 264	120,714	199,5
lass) ase Currency Share Class (GBP Hedged	EUR	1,407	04.11	00.20	05.03	118,364	120,714	199,5
lass)	GBP	576	87.29	89.22	87.20	50,313	51,424	50,2
A" Share Class	USD	5,191	99.55	101.51	98.42	516,790	608,861	537,8
E" Accumulation Share Class (EUR Hedged								
lass)	EUR	13,135	102.91	103.96	101.19	1,351,730	607,668	180,7
" Accumulation Share Class	USD	100	124.37	124.59	119.41	12,437	12,459	11,9
Accumulation Share Class (AUD Hedged lass) (b)	AUD	131	100.49			13,149		
Accumulation Share Class (EUR Hedged	AOD	131	100.49	_	_	13,149	_	
lass)	EUR	5,249	111.47	112.23	109.00	585,113	3,028,983	635,0
Share Class (EUR Hedged Class)	EUR	812	68.47	70.16	69.35	55,580	55,945	54,2
O" Accumulation Share Class (GBP Hedged								
class)	GBP	3,336,167	128.14	128.43	122.81	427,511,161	428,455,523	409,692,7
O" Share Class (AUD Hedged Class)	AUD	240,081	104.86	107.46	105.01	25,174,825	24,968,493	27,773,2
R" Accumulation Share Class R" Accumulation Share Class (EUR Hedged	USD	100	115.88	116.12	111.15	11,596	11,620	11,4
Class)	EUR	4,408	103.19	103.92	100.88	454,811	458,048	136,1
R" Share Class	USD	709	101.34	102.99	100.50	71,813	122,226	11,1
R" Share Class (EUR Hedged Class)	EUR	1,149	89.82	91.90	90.96	103,231	103,946	100,8
R" Share Class (GBP Hedged Class)	GBP	1,147	96.08	97.97	96.16	110,218	110,648	106,6
trategic Absolute Return Bond II Portfolio								
ase Accumulation Share Class	USD	6,502	132.53	134.26	126.81	861,746	644,491	140,4
ase Accumulation Share Class (EUR		2 227	447.00	440.00	115.10	704.070	707.050	750 4
edged Class)	EUR	6,627	117.86	119.98	115.10	781,079	787,958	756,1
ase Currency Share Class	USD	2,749	100.91	104.51	100.55	277,425	281,534	266,3
ase Currency Share Class (EUR Hedged lass)	EUR	2,586	90.34	93.85	91.75	233,644	240,262	223,7
ase Currency Share Class (GBP Hedged		2,000	00.04	30.00	31.70	250,01-	_ 10,202	220,1
lass)	GBP	45	97.99	101.53	98.75	4,379	26,902	72,8
N" Share Class	USD	4,480	104.97	108.59	104.48	470,249	506,197	582,7
Z Accumulation Share Class (EUR Hedged	F5		400.00	400.00	405.11	F74 40F		
lass)	EUR	5,345	106.86	109.00	105.11	571,125	666,323	1,130,7
Accumulation Share Class Accumulation Share Class (EUR Hedged	USD	179,880	144.20	145.63	137.05	25,938,336	16,331	10,7
accumulation Share Class (EUR Hedged	EUR	7,656	129.49	131.37	125.26	991,378	4,086,109	3,896,2
Accumulation Share Class (Flat) (GBP						-5.,5.5		
edged Class)	GBP	532,215	104.20	105.68	100.85	55,455,868	56,117,479	53,308,5
O" Accumulation Share Class (GBP Hedged	055	- 4-	444.05	4.5.00	407.00	70.000	70.000	7.5
lass)	GBP	546	144.65	145.98	137.92	78,966	79,692	75,2
R" Accumulation Share Class	USD	92,422	117.74	118.98	111.98	10,881,770	92,803	87,3
R″ Share Class R″ Share Class (GBP Hedged Class)	USD GBP	119 30,676	99.09 93.36	102.66 96.99	98.90 94.32	11,785 2,863,951	816,685 2,972,451	786,5 2,888,3
lulti-Manager Dynamic World Equity	GBF	30,076	33.30	50.55	34.32	ا 55,500, 2	4,512,431	۷,000,3
Portfolio								
ase Accumulation Share Class	USD	1,325,764	30.56	25.56	22.78	40,510,416	34,905,134	46,398,6
Base Currency Share Class	USD	2,204,886	35.30	29.52	26.38	77,824,964	71,841,589	70,677,7
other Currency Accumulation Share Class	EUR	729,196	32.15	27.28	26.50	23,446,513	19,566,859	27,995,4
" Share Class	USD	2,049,129	27.34	22.83	20.39	56,027,425	55,836,948	83,207,8
O" Accumulation Share Class	USD	1,334,412	29.39	24.50	21.67	39,223,950	236,112,141	304,956,6
R" Accumulation Share Class	EUR	534,655	30.08	25.44	24.56	16,083,452	14,705,525	8,447,3
R" Accumulation Share Class	USD	2,014,310	27.73	23.12	20.47	55,850,126	51,846,276	46,676,7
R" Accumulation Share Class (EUR Hedged								
Class)	EUR	603,140	14.46	12.12	11.05	8,722,022	10,703,854	16,139,7

		Outstanding Shares as at	Net As	sset Value per as at <sup>(a)</sup>	Share		Net Assets as at	(a)
	Currency	31-May-21	31-May-21	30-Nov-20	30-Nov-19	31-May-21	30-Nov-20	30-Nov-19
Multi-Manager Dynamic World Equity								
Portfolio (Continued)								
"R" Accumulation Share Class (GBP Hedged Class)	GBP	1.644.776	15.18	12.71	11.64	24.975.210	23.198.818	24.153.804
"R" Share Class	USD	8.757.740	26.33	22.00	19.65	230,584,348	179.358.812	159.234.392
Global Corporate Portfolio (Hedged)	000	0,737,740	20.55	22.00	13.03	230,304,340	173,330,012	100,204,002
"I" Accumulation Share Class	NOK	93,577,388	181.15	185.57	174.54	16,951,316,247	17,358,002,749	14,856,694,817
Absolute Return Tracker Portfolio	I	00,011,000	101.10	100.07	174.04	10,001,010,241	17,000,002,740	14,000,004,017
Base Accumulation Share Class	USD	159,506	11.59	10.82	10.66	1,849,092	1,050,967	904,816
Other Currency Accumulation Share Class		,				,,	,,.	
(CHF Hedged Class)	CHF	420,322	10.67	10.03	10.07	4,485,376	4,665,047	1,263,287
Other Currency Accumulation Share Class								
(EUR Hedged Class)	EUR	6,058,240	10.60	9.95	9.96	64,209,627	9,295,578	13,547,468
Other Currency Accumulation Share Class	000	44.000	44 75	40.67		404 404	450 570	
(SGD Hedged Class) "A" Accumulation Share Class	SGD USD	14,000	11.75 11.49	10.97 10.75	10.64	164,491	153,579	422.220
	020	16,231	11.49	10.75	10.04	186,436	202,128	123,328
"E" Accumulation Share Class (EUR Hedged Class)	EUR	14.712	10.84	10.20	10.26	159.483	42.421	15.604
"I" Accumulation Share Class	USD	13,182,886	13.07	12.15	11.89	172,273,310	108,402,642	170.680.785
"I" Accumulation Share Class (AUD Hedged	000	13, 102,000	13.07	12.10	11.03	172,273,310	100,402,042	170,000,700
Class)	AUD	103	12.59	11.75	11.69	1,295	1,209	1,203
"I" Accumulation Share Class (CHF Hedged						,	,	
Class)	CHF	15,478,834	11.35	10.63	10.60	175,720,155	220,306,778	209,831,054
"I" Accumulation Share Class (EUR Hedged								
Class)	EUR	10,719,819	12.52	11.72	11.65	134,246,553	141,040,751	186,467,842
"I" Accumulation Share Class (GBP Hedged	ODD	750.044	40.05	44.07	44.05	0.040.500	44 547 077	45 000 000
Class)	GBP	750,641	12.85	11.97	11.85	9,642,569	11,517,377	15,828,220
"I" Accumulation Share Class (JPY Hedged Class)	JPY	5.632.439	1.097.87	1.024.01	1.014.31	6.183.660.766	3.581.122.944	3,548,401,962
"I" Accumulation Share Class (SEK Hedged	01 1	3,032,433	1,007.07	1,024.01	1,014.51	0,103,000,700	3,301,122,344	3,340,401,302
Class)	SEK	1,352,196	111.35	104.00	104.09	150,566,092	110,652,214	116,272,798
"P" Accumulation Share Class	USD	1,174,962	11.88	11.07	10.87	13,961,972	13,111,525	14,304,580
"P" Accumulation Share Class (EUR Hedged								
Class)	EUR	206,988	11.66	10.93	10.91	2,414,432	1,662,627	1,310,307
"R" Accumulation Share Class (EUR Hedged								
Class)	EUR	5,721,673	10.79	10.09	10.03	61,710,028	46,686,011	55,555,612
"R" Share Class	USD	4,829,305	12.62	11.74	11.58	60,925,556	50,699,236	46,738,703
"R" Share Class (GBP Hedged Class)	GBP	1,996,835	12.04	11.23	11.20	24,045,038	21,650,512	22,215,534
Alternative Trend Portfolio								
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	153.102	9.58	8.94	9.28	1,466,890	1,308,131	234,324
"I" Accumulation Share Class	USD	19,646	11.18	10.33	10.51	219,662	177,002	757,708
"I" Accumulation Share Class (EUR Hedged	005	10,040	11.10	10.00	10.01	210,002	111,002	707,700
Class)	EUR	3,677,716	10.38	9.65	9.94	38,185,452	27,344,340	45,154,120
"I" Accumulation Share Class (GBP Hedged								
Class)	GBP	258,751	10.74	9.96	10.17	2,778,453	2,268,172	1,004,467
"I" Share Class (GBP Hedged Class)	GBP	1,842,811	11.39	10.56	10.95	20,981,924	18,191,192	13,928,260
"IO" Accumulation Share Class	USD	24,813,208	11.82	10.88	11.00	293,211,495	258,955,979	184,872,649
"IO" Accumulation Share Class (JPY Hedged	IDV.	054005	4 004 70	000.00	4 000 50	707 500 005	004 040 707	4.050.004.655
Class)	JPY	654,087	1,081.72	998.88	1,022.58	707,536,837	204,919,705	1,959,291,332
"IO" Share Class	USD GBP	3,138,952	11.02	10.21	10.56 9.93	34,591,709	40,232,681	45,458,075
"R" Share Class (GBP Hedged Class)	GBP	14,237	10.21	9.46	9.93	145,306	101,542	69,27

<sup>(</sup>a) Refer to Note 3(k).
(b) Refer to Appendix II.

#### 1 Organisation

Goldman Sachs Funds (the "Fund") was incorporated on 5 November 1992 under the laws of the Grand Duchy of Luxembourg as a "Société d'Investissement à Capital Variable" ("SICAV"), for an unlimited period of time. The Fund is registered in accordance with the Law of 17 December 2010, as amended. The Fund appointed Goldman Sachs Asset Management Fund Services Limited ("GSAMFSL") (the "Management Company") as its Management Company. GSAMFSL is authorised and regulated by the Central Bank of Ireland, and is a wholly owned indirect subsidiary of The Goldman Sachs Group, Inc.

Refer to Note 6 for details of functions the Management Company has delegated.

The Fund has appointed State Street Bank International GmbH, Luxembourg Branch (the "Depositary") to act as the Depositary of the Fund's assets.

As at 31 May 2021, the Fund is comprised of sixty-three different portfolios ("the Portfolios").

As at 31 May 2021, the Fund offered shares in the Portfolios as detailed in Appendix I.

Please refer to Appendix II for Portfolios and Share Classes that were launched, merged or closed during the period.

Goldman Sachs India Equity Portfolio (the "India Equity Portfolio") invests through a wholly-owned special purpose subsidiary Goldman Sachs India Limited (the "Subsidiary"), a private company incorporated in Mauritius with limited liability. The Subsidiary is administered by Intercontinental Trust Limited, based in Mauritius. Intercontinental Trust Limited has sub-delegated the administration function to State Street Bank International GmbH, Luxembourg Branch.

The India Equity Portfolio's continued ability to invest in India is dependent on it continuing to meet current and future requirements placed on foreign institutional investors by the Securities and Exchange Board of India. If the India Equity Portfolio (or the Investment Adviser) were to fail to meet applicable requirements in the future, the India Equity Portfolio would no longer be permitted to invest directly in Indian securities, may not be able to pursue its principal strategy and may be forced to liquidate.

The underlying investments of the Subsidiary comply with the investment guidelines and restrictions applicable to the India Equity Portfolio. Appropriate procedures have been put in place in order to allow the Custodian of the Fund to fulfill its supervisory and monitoring functions as regards to the assets held by the Subsidiary on behalf of the India Equity Portfolio.

The costs and expenses borne by the Subsidiary are allocated to the India Equity Portfolio, which invests its assets through the Subsidiary. As a wholly owned subsidiary of the Portfolio, all assets and liabilities, income and expenses of the Subsidiary are consolidated in the Statement of Assets and Liabilities and Statement of Operations of the India Equity Portfolio, and all intercompany balances and transactions have been eliminated.

All investments held by the Subsidiary are disclosed in the financial statements and accounts of the India Equity Portfolio and all the assets held by the Subsidiary on behalf of the Fund are to be considered as assets held directly by the Fund. The Subsidiary's accounts are audited by PricewaterhouseCoopers Ltd., Mauritius.

The Subsidiary incurs and pays certain fees and expenses relating to its investment activity in India. These fees and expenses may include brokerage costs and commissions, transaction costs associated with converting currency to and from Indian Rupee to United States Dollars, fees incurred by its standing proxy, corporate and registration fees and taxes associated with the establishment and operation of the Subsidiary.

During the period there has been determined a firm intention to close the Goldman Sachs India Equity Portfolio Subsidiary. There is currently no confirmed date of closure, with an expected period of transition as investments held by the Subsidiary are moved to the Fund. It is not expected to cause any significant disruption to the operational activities of Goldman Sachs India Equity Portfolio.

## 2 Investment Objective Policies

The primary investment objectives of the Portfolios are detailed in the Prospectus and in the relevant Supplements of the Prospectus.

Fund Name	Strategy Name
All China Equity Portfolio	Global And Regional Equity Portfolios
Asia Equity Portfolio	Global And Regional Equity Portfolios
Emerging Markets Equity ESG Portfolio	Global And Regional Equity Portfolios
Emerging Markets Equity Portfolio	Global And Regional Equity Portfolios
Global Environmental Impact Equity Portfolio	Global And Regional Equity Portfolios
Global Equity Income Portfolio	Global And Regional Equity Portfolios
Global Equity Partners ESG Portfolio	Global And Regional Equity Portfolios
Global Equity Partners Portfolio	Global And Regional Equity Portfolios
Global Future Health Care Equity Portfolio	Global And Regional Equity Portfolios
Global Future Technology Leaders Equity Portfolio	Global And Regional Equity Portfolios
Global Millennials Equity Portfolio	Global And Regional Equity Portfolios
India Equity Portfolio	Global And Regional Equity Portfolios
Japan Equity Partners Portfolio	Global And Regional Equity Portfolios
Japan Equity Portfolio	Global And Regional Equity Portfolios
US Equity Portfolio	Global And Regional Equity Portfolios
US Focused Growth Equity Portfolio	Global And Regional Equity Portfolios
US Small Cap Equity Portfolio	Global And Regional Equity Portfolios
US Technology Opportunities Equity Portfolio	Global And Regional Equity Portfolios
Global Infrastructure Equity Portfolio	Sector Equity Portfolios
Global Real Estate Equity Portfolio	Sector Equity Portfolios
North America Energy & Energy Infrastructure Equity Portfolio	Sector Equity Portfolios
Emerging Markets CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
Europe CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
Global CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
Global Small Cap CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
US CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
US Small Cap CORE® Equity Portfolio	Global And Regional Core® Equity Portfolios
Asia High Yield Bond Portfolio	Fixed Income Portfolios
Emerging Markets Corporate Bond Portfolio	Fixed Income Portfolios
Emerging Markets Debt Blend Portfolio	Fixed Income Portfolios
Emerging Markets Debt Local Portfolio	Fixed Income Portfolios
Emerging Markets Debt Portfolio	Fixed Income Portfolios
ESG-Enhanced Emerging Markets Short Duration Bond Portfolio	Fixed Income Portfolios
ESG-Enhanced Euro Short Duration Bond Plus Portfolio	Fixed Income Portfolios
ESG-Enhanced Europe High Yield Bond Portfolio	Fixed Income Portfolios
ESG-Enhanced Global Income Bond Portfolio	Fixed Income Portfolios
ESG-Enhanced Sterling Credit Portfolio	Fixed Income Portfolios
Global Credit Portfolio (Hedged)	Fixed Income Portfolios
Global Fixed Income Portfolio	Fixed Income Portfolios
Global Fixed Income Portfolio (Hedged)	Fixed Income Portfolios
Global High Yield Portfolio	Fixed Income Portfolios
Global Sovereign Bond Portfolio	Fixed Income Portfolios
Short Duration Opportunistic Corporate Bond Portfolio	Fixed Income Portfolios
US Dollar Short Duration Bond Portfolio	Fixed Income Portfolios
US Fixed Income Portfolio	Fixed Income Portfolios
US Mortgage Backed Securities Portfolio	Fixed Income Portfolios
Emerging Markets Multi-Asset Portfolio	Flexible Portfolios
ESG-Enhanced Global Multi-Asset Balanced Portfolio	Flexible Portfolios

#### 2 Investment Objective Policies (Continued)

Fund Name	Strategy Name
Global Multi-Asset Conservative Portfolio	Flexible Portfolios
Global Multi-Asset Growth Portfolio	Flexible Portfolios
Global Multi-Asset Income Portfolio	Flexible Portfolios
US Real Estate Balanced Portfolio	Flexible Portfolios
Emerging Markets Total Return Bond Portfolio	Specialist Portfolios
Global Absolute Return Portfolio	Specialist Portfolios
Global Fixed Income Plus Portfolio (Hedged)	Specialist Portfolios
Global Strategic Income Bond Portfolio	Specialist Portfolios
Global Strategic Macro Bond Portfolio	Specialist Portfolios
Strategic Absolute Return Bond I Portfolio	Specialist Portfolios
Strategic Absolute Return Bond II Portfolio	Specialist Portfolios
Multi-Manager Dynamic World Equity Portfolio	Global Manager Strategies Portfolios
Global Corporate Portfolio (Hedged)	Select Portfolios
Absolute Return Tracker Portfolio	Alternative Portfolios
Alternative Trend Portfolio	Alternative Portfolios

#### 3 Significant Accounting Policies

#### (a) Basis of Preparation of Financial Statements

The financial statements of the individual Portfolios are presented in their base currency while the Combined Total of all the Portfolios is presented in United States Dollars. The Board of Directors considers that the Portfolios' base currency most accurately represents the economic effects of the underlying transactions, events and conditions of the Portfolios.

The financial statements have been prepared in accordance with Luxembourg legal regulatory requirements relating to investment funds. The financial statements have been prepared on a going concern basis (except for the Portfolios where an intention to liquidate or to cease the operations has been taken by the Board of Directors) as the Directors are of the view that the Fund can continue in operational existence for the foreseeable future.

The preparation of financial statements requires the Board of Directors to make estimates and assumptions that may affect the amounts reported in the financial statements and accompanying notes. Refer to the Statement of Assets and Liabilities and Note 4 where the Board of Directors was required to make certain estimates and assumptions to determine value. Actual results may differ from those estimates.

#### (b) Investment Transactions, Related Investment Income and Operating Expenses

Investment transactions are recorded on a trade date basis plus one in accounting. Realised gains and losses are based on the Weighted Average Cost Method. Dividend income and dividend expense are recorded on the ex-dividend date and interest income and interest expense are accrued over the life of the investment. Interest income includes accretion of market discount, original issue discounts and amortisation of premiums and is recorded into income over the life of the underlying investment. Interest income and dividend income are recognised on a gross basis before withholding tax, if any.

Operating expenses are recognised on an accrual basis.

#### (c) Transaction Costs

Transaction costs are recognised in the Statement of Operations as part of net change in unrealised gain/(loss) on investment securities and net realised gain/(loss) on investment securities. Depositary based transaction costs are included in 'Depositary fees' in the Statement of Operations.

Transaction costs for fixed income investments, forward currency contracts and other derivative contracts are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio.

#### 3 Significant Accounting Policies (Continued)

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

#### i. Recognition and Derecognition

The Portfolios recognise financial assets and financial liabilities on the date they become a party to the contractual provisions of the investment. Purchases and sales of financial assets and financial liabilities are recognised using trade date plus one accounting. From trade date plus one, any gains and losses arising from changes in value of the financial assets or financial liabilities are recorded in the Statement of Operations.

Financial assets are derecognised when the rights to receive cash flows from the investments have expired or the Portfolio has transferred substantially all risks and rewards of ownership.

#### ii. Value Measurement Principles

The value of all securities and derivatives is determined according to the following policies:

#### (ii.1) Exchange Listed Assets and Liabilities

The value of exchange traded financial investments, including transferable securities admitted to an official exchange listing or dealt in on any other regulated market that operates regularly, which comprise Common Stocks, Bonds, Rights, Warrants, Mutual Funds, Preferred Stocks, Options and Futures Contracts, are valued based upon quoted market prices at the period end date without any deduction for estimated future transaction costs.

#### (ii.2) Debt Securities

Debt securities, comprising Bonds, Non-Agencies Asset Backed Obligations and Agencies Asset Backed Obligations, are valued at mid or bid depending on fund methodology, by third party service providers without any deduction for estimated future transaction costs.

Included within debt securities are mortgage-backed security To Be Announced ("TBA") commitments. These commitments reflect future dated purchases and sales of agency Mortgage Backed Securities ("MBS"). Certain Portfolios use these forward commitments to efficiently manage exposure to MBS. In addition, certain Portfolios may enter into "Dollar Roll" transactions, principally using TBAs, in which the Portfolios commit to simultaneously sell and repurchase MBS for delivery in future months. The Portfolios must maintain liquid securities having a value not less than the repurchase price (including accrued interest) for such forward commitments. The market value of the securities that the Portfolios are committed to purchase may decline below the agreed upon purchase price of those securities.

When a debt security has been identified as being in default, the interest accrual on the defaulted security may be stopped, and upon confirmation from relevant parties, the amount receivable may be written off.

#### (ii.3) Certificates of Deposit and Money Market Investments

Certificates of Deposit, comprising Time Deposits and Commercial Paper, and Money Market Investments are valued at mid (or bid for fixed income securities held by Global Corporate Portfolio (Hedged)) by third party service providers, or where such pricing service is unavailable, at cost which approximates market value.

#### (ii.4) Shares in Collective Investment Schemes

The value of investments in open-ended investment funds, comprising Mutual Funds, are valued based upon the official net asset values per share as at the last available date as supplied by the funds, in accordance with the valuation policy of the applicable fund as outlined in its prospectus.

#### 3 Significant Accounting Policies (Continued)

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

ii. Value Measurement Principles (Continued)

#### (ii.5) Derivatives

A derivative is an instrument whose value is derived from an underlying instrument, index reference rate or a combination of these factors. Derivative instruments may be privately negotiated contracts which are often referred to as over the counter ("OTC") derivatives or they may be listed and traded on an exchange. Derivative contracts may involve future commitments to purchase or sell financial instruments or commodities at specified terms on a specified date, or to exchange interest payment streams or currencies based on a notional or contractual amount.

Derivative contracts are stated at market value and recognised as assets and liabilities in the Statement of Assets and Liabilities. Gains and losses resulting from the change in the market value are reflected in the Statement of Operations as a component of net change in unrealised gain/(loss). Realised gains or losses are recorded on termination or from periodic cash flow payments.

#### (ii.5) (a) Option Contracts

The Portfolios may enter into exchange traded and OTC option contracts with various counterparties. When the Portfolio purchases an option, an amount equal to market value which is based on the premium paid is recorded as an asset, the value of which is marked-to-market daily. When the Portfolio writes an option, an amount equal to market value which is based on the premium received by the Portfolio is recorded as a liability and is adjusted to the market value of the option written on each valuation date.

When options are closed, the difference between the premium and the amount paid or received, net of brokerage commissions, or the full amount of the premium if the option expires worthless, is treated as realised gain or loss. The exercise of an option written by the Portfolio could result in the Portfolio buying or selling a financial instrument at a price different from the current market value.

The fair value of an OTC contract is determined by using counterparty supplied valuations, an independent pricing service or valuation models which use market data inputs supplied by a third party pricing service, and is typically valued at mid. Exchange traded options are valued based on the exchange settlement/last sale prices, or, if the last settlement price is not available for any reason, at the midpoint of the bid and ask prices (or, in the absence of two-way trading, at the last bid price for long positions and the last ask price for short positions), or independent market quotes provided by a pricing service or counterparty.

#### (ii.5) (b) Futures Contracts

Futures contracts are contracts to buy or sell a standardised quantity of a specified commodity, security or index and are valued based on exchange settlement/last sale prices, last bid or ask prices on the exchange, or independent market quotes. Initial margin deposits, in either cash or securities, are required to trade in the futures market. Unrealised gains or losses on futures contracts are recognised to reflect the market value of the contracts and are included as a component of the unrealised gains or losses on the Portfolio's Statement of Operations. Variation margin is received or paid, depending on whether unrealised gains or losses are incurred. When the contract is terminated, the Portfolio will recognise a realised gain or loss equal to the difference between the value of the contract at the time it was entered into and the time it was closed.

#### (ii.5) (c) Swap Contracts

Swaps, comprising Interest Rate Swaps, Credit Default Swaps and Total Return Swaps, can be linked to any number of underlying investments and indices, and swap terms can vary greatly. Cash flows are exchanged based on the underlying. Upfront payments, which represent a risk premium, are amortised or accreted over the contract term. Swap agreements are carried at market value, typically valued at mid, and the value of the swap agreement is based on a counterparty provided price, third party pricing service or valuation model. The model considers various inputs including the market value of the underlying, the risks associated with the underlying and the specific terms of the contract. In connection with these agreements, securities or cash may be identified

#### 3 Significant Accounting Policies (Continued)

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

ii. Value Measurement Principles (Continued)

(ii.5) Derivatives (Continued)

(ii.5) (c) Swap Contracts (Continued)

as collateral or margin in accordance with the terms of the respective swap agreements to provide assets of value and recourse in the event of default or bankruptcy/insolvency. This collateral or margin is primarily denominated in base currency, and is paid from the custody account to the broker.

For the period ended 31 May 2021, all collateral in relation to total return swaps was pledged in the form of cash. Please refer to Note 13 for cash collateral information and to Appendix IV for more information.

Total return swaps and more specifically OTC derivative transactions are entered into by the Portfolio under an International Swaps and Derivatives Associations, Inc. Master Agreement ("ISDA Master Agreement") or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Portfolio and a counterparty that governs OTC derivative transactions (including total return swaps) entered into by the parties.

All returns from OTC derivative transactions will accrue to the Portfolio and are not subject to any returns sharing agreement with the Portfolio's manager or any other third parties.

#### (ii.5) (d) Forward Foreign Currency Contracts

In a forward foreign currency contract, the Portfolio agrees to receive or deliver a fixed quantity of one currency for another, at a pre-determined price at a future date. Purchases and sales of forward foreign currency contracts having the same notional value, settlement date and counterparty and right to settle net are generally offset (which result in a net foreign currency position of zero with the counterparty) and any realised gains or losses are recognised on trade date plus one.

Forward foreign currency contracts are valued at mid by third party pricing service providers.

#### (ii.5) (e) Non-Deliverable Bond Forward Contracts

Non-Deliverable Bond Forward Contracts are financial derivative instruments which differ from normal Bond Forward contracts in that there is no physical settlement of the reference security at maturity. Instead, a net cash settlement (usually in USD) will be made by one party to the other based on the movement of the reference security. Any realised gains and losses are recognised on trade date plus one. Non-Deliverable Bond Forward Contracts are valued at mid by a third party pricing service providers.

#### (ii.5) (f) Covered Forward Mortgage Backed Securities

Covered forward mortgage backed securities represents TBA sales covered by long Federal National Mortgage Association positions, and are typically valued at mid.

#### (ii.6) All Securities and Derivatives

If a quoted market price is not available from a third party pricing service or a dealer, or a quotation is believed to be materially inaccurate, the market value of the investment is determined by using valuation techniques. Valuation techniques include the use of recent market transactions, reference to the current market value of another investment that is substantially the same, discounted cash flow analyses or any other techniques that provides a reliable estimate of prices obtained in actual market transactions. Such securities and derivatives shall be valued at their probable realisation value as determined by the Valuer. Please refer to note 4 for further details.

The investments have been valued in accordance with generally accepted accounting principles that may require the use of certain estimates and assumptions to determine value. Although these estimates and assumptions are based on the best available information, actual results could be materially different from these estimates.

#### 3 Significant Accounting Policies (Continued)

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

ii. Value Measurement Principles (Continued)

(ii.6) All Securities and Derivatives (Continued)

Refer to Note 4 for securities where the Valuer was used to determine probable realisation value.

#### (e) Cash

Cash is valued at cost, which approximates market value.

#### (f) Due from/to Brokers

Due from brokers consists primarily of cash receivable for collateral from the Portfolios' clearing brokers and various counterparties. Due to brokers consists primarily of cash payable for collateral to the Portfolios' clearing brokers and various counterparties.

Due from/to broker balances are valued at cost, which approximates market value. Refer to Note 13 for further details.

#### (g) Foreign Currency Translation

The books and records of all Portfolios are maintained in their base currency. Please refer to Appendix I for the base currency of each Portfolio. Transactions in foreign currencies are translated at the foreign currency exchange rate in effect at the date of the transaction. Assets and liabilities denominated in foreign currencies are translated into base currency at the foreign currency closing exchange rate in effect at the period end date. Foreign currency exchange differences arising on translation and realised gains and losses on disposals or settlements of assets and liabilities are recognised in the Statement of Operations. Foreign currency exchange gains or losses relating to investments, derivative financial investments, and all other foreign currency exchange gains or losses relating to monetary items, including cash and cash equivalents, are reflected in the net realised gain/(loss) or net change in unrealised gain/(loss) in the Statement of Operations.

## (h) Expenses

Expenses incurred by the Fund that do not specifically relate to an individual Portfolio or Share Class of the Fund are allocated to the Portfolios based on an allocation basis that depends upon the nature of the charges. Expenses directly attributable to a Portfolio or Share Class are generally charged to that Portfolio or Share Class.

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

In the case of certain Portfolios, the Fund may decide to issue Share Classes which have different Valuation Points, termed "snap" and "close", where the "snap" Valuation Point takes a value at a time other than at market close and "close" takes the value based on market closing prices. In consequence, the net asset values and performance per share of such Share Classes are expected to differ from each other as a result of the application of different Valuation Points.

For the period ended 31 May 2021, such "snap" and "close" Share Classes as described above are applicable to:

- · Japan Equity Partners Portfolio
- · Japan Equity Portfolio
- Emerging Markets CORE® Equity Portfolio
- Global CORE® Equity Portfolio
- Global Small Cap CORE® Equity Portfolio
- US CORE<sup>®</sup> Equity Portfolio
- US Small Cap CORE® Equity Portfolio

#### 3 Significant Accounting Policies (Continued)

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

The Statement of Assets and Liabilities, the Statement of Operations, the Statement of Changes in Shareholders' Equity and the Schedules of Investments have been presented using prices as of "snap" of all markets as of 31 May 2021. If the Schedules of Investments, the Statement of Assets and Liabilities, the Statement of Operations and the Statement of Changes in Shareholders' Equity were to be presented using the "close" prices, then the total market value and the Shareholders' Equity would vary as follows:

		Market Value of Investments and Foreign Currencies including Unrealised Gain/(Loss) on Futures			Shareholders' Equity			
Portfolios	Currency	Snap	Close	Variation	Snap	Close	Variation	Percentage Variation
Japan Equity Partners Portfolio*	JPY	230,555,033	230,729,497	174,464	232,966,827	233,141,291	174,464	0.07%
Japan Equity Portfolio*	JPY	146,827,802	146,928,602	100,800	149,618,969	149,719,769	100,800	0.07%
Emerging Markets CORE® Equity Portfolio	USD	3,095,515,829	3,098,405,081	2,889,252	3,172,656,485	3,175,545,737	2,889,252	0.09%
Global CORE® Equity Portfolio	USD	3,778,084,399	3,773,340,347	(4,744,052)	3,794,714,738	3,789,970,686	(4,744,052)	(0.13%)
Global Small Cap CORE® Equity Portfolio	USD	702,146,364	701,799,612	(346,752)	709,731,240	709,384,488	(346,752)	(0.05%)
US CORE® Equity Portfolio	USD	1,731,810,387	1,728,242,576	(3,567,811)	1,748,800,505	1,745,232,694	(3,567,811)	(0.20%)
US Small Cap CORE® Equity Portfolio	USD	217,273,406	216,686,573	(586,833)	219,793,482	219,206,649	(586,833)	(0.27%)

<sup>\*</sup> Expressed in '000

#### (j) Income Equalisation Arrangements

Income equalisation arrangements may be applied in some or all of the Portfolios of the Fund. Where they are applied, these arrangements are intended to ensure that the income per share which is distributed or deemed distributed in respect of a distribution period is not affected by changes in the number of shares in issue during that period, and the amount of the first distribution received by a Shareholder in an impacted Portfolio following the purchase of shares in that Portfolio will represent partly participation in income received by the Portfolio and partly a return of capital (the "equalisation amount"). The equalisation amounts are included within the proceeds from shares issued and the payment for shares redeemed in the Statements of Changes in Shareholders' Equity.

#### (k) Swing Pricing

On any Business Day the Management Company in consultation with its appointed delegate, Goldman Sachs Asset Management International ("GSAMI") as Investment Adviser, in conformity with guidelines established by the Board of Directors, may determine to apply swing pricing (to include such reasonable factors as they see fit) to the net asset value per share. This method of net asset value calculation is intended to pass the estimated costs of underlying investment activity of the Portfolio to the active Shareholders by adjusting the net asset value of the relevant share and thus to protect the Portfolio's long-term Shareholders from costs associated with ongoing redemption and subscription activity. This is processed as a capital adjustment.

Swing pricing may take account of trading spreads on the Portfolio's investments, the value of any duties and charges incurred as a result of trading and may include an estimate of market impact. Where GSAMI, based on the prevailing market conditions and the level of subscriptions or redemptions requested by Shareholders or potential Shareholders in relation to the size of the relevant Portfolio, have determined for a particular Portfolio to apply swing pricing, the Portfolio's net asset value may be valued either on a bid or offer basis.

Because the determination of whether to value the Portfolio's net asset value on a bid or offer basis is based on the net transaction activity of the relevant day, Shareholders transacting in the opposite direction of the Portfolio's net transaction activity may benefit at the expense of the other Shareholders in the Portfolio. In addition, the Portfolio's net asset value and short-term performance may experience greater volatility as a result of swing pricing.

Investors should be aware that, the factor used to apply swing pricing ("swing factor") will under normal conditions not exceed 2% of the net asset value per share of the relevant Share Class of the Portfolio, unless otherwise stated in the relevant Supplement. Notwithstanding the above, where exceptional circumstances (including, but not limited to, widening bid offer spreads often as a result of high market volatility and/or illiquidity, exceptional market conditions market disruptions) the Management Company, in consultation with the Board of Directors, may decide, in the best interest of Shareholders and in respect of any particular Portfolio and on any

## 3 Significant Accounting Policies (Continued)

#### (k) Swing Pricing (Continued)

Business Day, to apply a swing factor which is above 2%. Shareholders will be informed on such decision via a notice and/or a publication posted on <a href="www.gsam.com">www.gsam.com</a>. The swing factor applied to individual Portfolios will be reviewed by the Investment Adviser on a periodic basis in order to verify their appropriateness in light of prevailing market conditions.

The following Portfolios are able to apply swing pricing:

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

The reversal of the swing net asset calculation method presented in the Statement of Changes in Shareholders' Equity represents the reversal of the amount applied as at 30 November 2020.

Refer to the Statement of Assets and Liabilities and the Statement of Changes in Shareholders' Equity for the Portfolios that applied swing pricing as at 31 May 2021.

#### 4 Valuation Determined by the Valuer

The Valuer is appointed by the Management Company. The Valuer also has direct responsibilities to the Board of Directors for certain valuation functions, which are ultimately reflected in the financial statements. The Valuer during the period ended 31 May 2021 was Goldman Sachs & Co. LLC and the valuation function was performed by Goldman Sachs Controllers Division ("Controllers").

#### 4 Valuation Determined by the Valuer (Continued)

The following table sets forth the assets where the Valuer was used to determine the probable realisation value as at 31 May 2021:

As at 31 May 2021									
Portfolios	Currency	Number of Assets valued	Value	% of Shareholders' Equity					
Asia Equity Portfolio	USD	1	1,761,757	0.67%					
Emerging Markets Equity ESG Portfolio	USD	1	2,933,212	0.64%					
Emerging Markets Equity Portfolio	USD	1	33,664,745	0.66%					
Global Real Estate Equity Portfolio	USD	2	3,987	0.01%					
Emerging Markets CORE® Equity Portfolio	USD	2	4,809,797	0.15%					
Global High Yield Portfolio	USD	1	609,442	0.02%					
Emerging Markets Multi-Asset Portfolio	USD	1	65,300	0.31%					
Global Absolute Return Portfolio	USD	1	104,306	0.04%					

Securities traded on certain Asia Pacific/Middle Eastern exchanges may utilise international equity adjusted prices provided by an independent third party pricing service in order to more accurately reflect the value of securities traded on markets which are closed at the valuation point.

The independent valuation service takes into account multiple factors including, but not limited to, movements in the securities markets, certain depositary receipts, futures contracts and foreign currency exchange rates that have occurred subsequent to the close of the foreign securities exchange. These investments are not included in the above table.

#### 5 Taxation

#### Taxation - Luxembourg

The Fund is not liable for any Luxembourg tax on profits or income. However, the Fund is liable in Luxembourg to an annual subscription tax (taxe d'abonnement) of 0.05% per annum. The taxable basis of the subscription tax is the aggregate net assets of the Fund as valued on the last day of each quarter. This rate is however 0.01% per annum for each of the following:

- undertakings whose exclusive object is the collective investment in money market instruments and the placing of deposits with credit institutions;
- · undertakings whose exclusive object is the collective investment in deposits with credit institutions; and
- individual compartments of undertakings for collective investment ("UCI") with multiple compartments
  referred to in the law dated 17 December 2010, as amended, as well as for individual classes of securities
  issued within a UCI or within a compartment of a UCI with multiple compartments, provided that the securities
  of such compartments or classes are reserved to one or more institutional investors.

#### Taxation - Belgium

The Fund may incur a liability to subscription tax at the rate of 0.0925% in respect of subscriptions made through intermediaries situated in Belgium to the extent that net shares are outstanding as of 31 December of the previous period.

#### Taxation - Subsidiary

The Governments of India and Mauritius signed a protocol on 10 May 2016 by virtue of which capital gains on all Indian investments made until 31 March 2017 would continue to be exempt from Indian tax under the India-Mauritius Treaty, irrespective of when they are sold. Short term capital gains arising on sale of equity shares sold on or after and from 1 April 2019 are taxable at the full capital gains tax rate as per the Indian tax laws. Long term capital gains were exempt up till March 2018 provided they were traded on the recognised stock exchange in India and suffered securities transaction tax. With effect from April 2018, these have been made

#### 5 Taxation (Continued)

#### Taxation - Subsidiary (Continued)

taxable at the applicable rates provided under the India tax laws. The Fund will continue to actively monitor any future developments in the Indian domestic tax laws with respect to taxation of capital gains as well as any changes with respect to the India-Mauritius Treaty and assess the impact of future tax law changes to the extent applicable to it.

#### Taxation - General

Each Portfolio may be subject to taxation on capital gains, interest and dividends in certain jurisdictions in which each Portfolio invests. It is the policy of each Portfolio to accrue for any such taxes on dividends and interest when the dividend is declared, interest is earned or capital gains are realised. At each valuation date, taxation on realised and unrealised appreciation of securities may be accrued for at statutory rates.

Prospective investors should consult their own taxation advisers regarding the tax implications of investing in the Fund in relation to their own individual circumstances as they may differ from the general statements that appear above.

#### 6 Significant Agreements and Related Parties

#### **Management Company**

As outlined in Note 1, the Fund appointed GSAMFSL, a wholly-owned indirect subsidiary of The Goldman Sachs Group, Inc., as its Management Company.

The Portfolios pay the Management Company an annual fee which shall be accrued daily and generally paid monthly in arrears.

#### **Investment Adviser and Investment Sub-Advisers**

The Management Company has appointed GSAMI (the "Investment Adviser"), a related party to the Fund, as its delegate to provide portfolio management services.

GSAMI has entered into sub-delegation agreements with each of the following affiliated Investment Sub-Advisers:

- · Goldman Sachs Asset Management, L.P.
- · Goldman Sachs Asset Management (Hong Kong) Ltd.
- Goldman Sachs Asset Management (Singapore) Pte. Ltd.
- Goldman Sachs Asset Management Co., Ltd.
- Goldman Sachs Hedge Fund Strategies, LLC
- Goldman Sachs International
- GS Investment Strategies, LLC

GSAMI has entered into sub-advisory agreements with each of the following external Investment Sub-Advisers ("the External Managers"):

Portfolios	External Managers*
Multi-Manager Dynamic World Equity Portfolio	Artisan Partners UK LLP
	Eagle Capital Management LLC
	Harris Associates LP
	WCM Investment Management

<sup>\*</sup> None of these investment advisers are an affiliate of GSAMI. As compensation for the services rendered under the Investment Advisory Agreement, GSAMI receives a fee, payable monthly, at an annual rate. A portion of the Investment Adviser's fees may be remitted to the Investment Sub-Adviser.

#### 6 Significant Agreements and Related Parties (Continued)

#### Expense Cap

GSAMI has voluntarily agreed to limit total expenses in respect of certain Portfolios and certain Share Classes. Therefore, to the extent that total ordinary expenses would exceed the expense cap, GSAMI has voluntarily agreed to bear any actual operating expenses that exceed any expense cap, either directly by waiving a portion of its fees or by reimbursement to the account of the relevant Share Class. The Investment Adviser may, in its sole discretion, designate which expenses of the Fund will be subject to any such expense cap imposed by the Investment Adviser. The expense cap does not include the GSAMI fee portion paid to external Investment Sub-Advisers. There is no guarantee that the existence or level of these expense caps will continue in the future and no obligation on the part of GSAMI to agree to limit total expenses in this way. In addition, the Portfolios are not obliged to reimburse GSAMI for prior financial year expense reimbursement, if any.

Details of advisory fee rates and the expense caps as at 31 May 2021 are detailed in Appendix I.

#### **Directors' Remuneration**

Ms. Grainne Alexander and Mr. Frank Ennis are independent Directors and have no executive function with the Investment Adviser or its affiliated companies. The Fund pays each independent Director an annual fee for their services as a Director of the Fund.

Mr. Jonathan Beinner, Mr. Glenn Thorpe and Ms. Katherine Uniacke are affiliated with the Investment Adviser and receive no compensation from the Fund.

#### **Performance Fees**

GSAMI is entitled to a performance fee on certain Portfolios. For the Strategic Absolute Return Bond I Portfolio and Strategic Absolute Return Bond II Portfolio the performance fee accrues daily and is paid annually out of the assets attributable to each Share Class of the Portfolios. The performance fee is equal to 20% of the amount by which the Class NAV per share exceeds such Class' Benchmark Value per share, as defined within the Prospectus.

For the Emerging Markets Total Return Bond Portfolio the performance fee accrues daily and is paid annually out of the assets attributable to each Share Class of the Portfolio. The performance fee is equal to 15% of the amount by which the Class NAV per share exceeds such Class's Benchmark Value per share, as defined within the Prospectus.

For the Global Strategic Macro Bond Portfolio the performance fee accrues daily and is paid annually out of the assets attributable to each Share Class of the Portfolios. The performance fee is equal to 10% of the amount by which the Class NAV per share exceeds such Class' Benchmark Value per share, as defined within the Prospectus.

#### Fees earned on other Goldman Sachs Funds

To the extent permitted by applicable law and the terms of the Prospectus, any Portfolio may invest all or some of its short term cash investments in any money market fund advised or managed by Goldman Sachs and may invest in other investment funds advised or managed by Goldman Sachs (together "Goldman Sachs Funds"). Subject to applicable law and the terms of the Prospectus, the Fund may be required to bear its proportionate share of any fees (including investment advisory and management fees) applicable to its investment in such investment funds.

For further details on investments into other Goldman Sachs Funds please refer to the Schedules of Investments

All Portfolios invested in the Goldman Sachs Funds were invested in the non-investment advisory fee bearing share classes. As a result, for the period ended 31 May 2021, there were no investment advisory fees earned on each Portfolio's investment in the Goldman Sachs Funds.

## 6 Significant Agreements and Related Parties (Continued)

#### Commissions

In the normal course of its operations, each Portfolio may enter into transactions on securities or futures contracts with the Goldman Sachs Funds or other Goldman Sachs affiliates (together "Goldman Sachs Affiliates").

For the period ended 31 May 2021, the following transactions were entered into with Goldman Sachs Affiliates with total brokerage commissions paid to Goldman Sachs Affiliates being split between commissions related to security transactions and futures contracts:

		Security Tran	nsactions	Brokerage C	ommissions	
Portfolios	Currency	Aggregate Value*	Percent of total security transactions	Aggregate Value	Percent of total brokerage commissions	Futures Commissions**
Asia Equity Portfolio	USD	2,305,102	1.91%	5,780	3.32%	1,642
Emerging Markets Equity Portfolio	USD	2,488,428	0.09%	2,486	0.10%	_
Global Future Health Care Equity Portfolio	USD	820,755	0.34%	1,158	1.77%	_
Global Future Technology Leaders Equity Portfolio	USD	135,602,646	4.65%	25,333	2.38%	_
India Equity Portfolio	USD	_	_	_	_	55,976
Japan Equity Partners Portfolio***	JPY	12,359,854	8.17%	2,163	3.67%	1,538
Japan Equity Portfolio***	JPY	16,445,763	12.61%	12,323	14.62%	430
US Equity Portfolio	USD	1,554,033	0.35%	918	0.94%	_
US Focused Growth Equity Portfolio	USD	186,225	1.48%	19	0.88%	_
US Small Cap Equity Portfolio	USD	287,503	0.24%	70	0.21%	_
US Technology Opportunities Equity Portfolio	USD	5,724,085	1.42%	435	0.92%	_
Global Infrastructure Equity Portfolio	USD	718,801	2.74%	786	7.17%	_
North America Energy & Energy Infrastructure Equity Portfolio	USD	24,889	0.05%	12	0.04%	_
Emerging Markets CORE® Equity Portfolio	USD	_	_	_	_	4,651
Europe CORE® Equity Portfolio	EUR	_	_	_	_	8,760
Global CORE® Equity Portfolio	USD	_	_	_	_	773
US Small Cap CORE® Equity Portfolio	USD	_	_	_	_	500
Emerging Markets Corporate Bond Portfolio	USD	_	_	_	_	98,725
Emerging Markets Debt Local Portfolio	USD	_	_	_	_	30,516
Emerging Markets Debt Portfolio	USD	_	_	_	_	200,936
ESG-Enhanced Euro Short Duration Bond Plus Portfolio	EUR	6,932,234	0.25%	_	_	11,904
ESG-Enhanced Europe High Yield Bond Portfolio	EUR	1,553,811	0.87%	_	_	227
ESG-Enhanced Global Income Bond Portfolio	USD	1,393,016	0.76%	_	_	_
ESG-Enhanced Sterling Credit Portfolio	GBP	707,516	0.19%	_	_	651
Global Credit Portfolio (Hedged)	USD	16,022,750	0.10%	_	_	43,310
Global Fixed Income Portfolio	USD	3,121,678	0.07%	_	_	9,177
Global Fixed Income Portfolio (Hedged)	EUR	_	_	_	_	54,597
Global High Yield Portfolio	USD	3,819,000	0.11%	_	_	56,692
US Fixed Income Portfolio	USD	_	_	_	_	6,906
US Mortgage Backed Securities Portfolio	USD	_	_	_	_	6,173
Emerging Markets Multi-Asset Portfolio	USD	2,636	0.02%	3	0.04%	_
ESG-Enhanced Global Multi-Asset Balanced Portfolio	USD	773,925	0.28%	_	_	_
US Real Estate Balanced Portfolio	USD	_	_	_	_	4,634
Global Absolute Return Portfolio	USD	70,641	0.00%	33	0.15%	_
Global Fixed Income Plus Portfolio (Hedged)	EUR	1,394,470	0.00%	_	_	90,486
Global Strategic Income Bond Portfolio	USD	_	_	_	_	134,042
Strategic Absolute Return Bond I Portfolio	USD	_	_	_	_	32,806
Strategic Absolute Return Bond II Portfolio	USD	_	_	_	_	12,816

#### 6 Significant Agreements and Related Parties (Continued)

#### **Commissions (Continued)**

		Security Transactions B		Brokerage Co		
Portfolios	Currency	Aggregate Value*	Percent of total security transactions	Aggregate Value	Percent of total brokerage commissions	Futures Commissions**
Multi-Manager Dynamic World Equity Portfolio	USD	27,347,521	5.72%	3,557	2.31%	_
Global Corporate Portfolio (Hedged)	NOK	_	_	_	_	471,186
Total (in USD) ****		485,159,910		176,368		975,404

<sup>\*</sup> Represents the cost of securities (excluding futures transactions and investments in the Goldman Sachs Liquid Reserves Funds) for transactions entered into with Goldman Sachs Affiliates.

For all the remaining Portfolios, there were no transactions with Goldman Sachs Affiliates, for the period ended 31 May 2021.

All such transactions, including those with Goldman Sachs Affiliates, were entered into in the ordinary course of business and on normal commercial terms.

#### **Securities Lending**

The securities lending agent is Goldman Sachs Agency Lending ("GSAL"), an affiliate of Goldman Sachs. Approved borrowers of GSAL may include Goldman Sachs International ("GSI"), an affiliate of the Investment Adviser, as well as other third parties. The Portfolios may lend portions of investments to third parties. In return, the Portfolios receive a fee that is negotiated for each transaction. The Portfolios receive G-10 (excluding Italy, Japan and the United States) government securities as collateral against the securities loaned. G-10 is made of eleven industrial countries (Belgium, Canada, France, Germany, Italy, Japan, the Netherlands, Sweden, Switzerland, the United Kingdom and the United States) which consult and co-operate on economic, monetary and financial matters. This collateral is maintained over the life of the loan for an amount not less than 105% of the value of lent securities, with any subsequent margin posted in the form of the aforementioned government securities or cash. In general, loans may be effected through the intermediary of prime financial institutions that specialise in such activities and in the way specified by them.

Collateral received by Portfolios in the form of G-10 (excluding Italy, Japan and the United States) government securities or cash, denominated in their respective currencies, is held by the appointed tri-party collateral manager in segregated accounts.

The following summarises the securities lent as at 31 May 2021 and the income earned by each Portfolio and the fees earned by Securities Lending Agent that is part of the Securities Lending program:

Portfolios	Currency	Market Value of Securities Lent as at 31-May-2021	% of Shareholders' Equity	% of Total Lendable Assets*	Market Value of Collateral Received as at 31-May-2021	Collateral as a Percentage of the Market Value of Securities Lent as at 31-May-2021	Gross Income Earned for the Period Ended 31-May-2021	Fees Charged for the Period Ended 31-May-2021	Net Income Earned for the Period Ended 31-May-2021
Asia Equity Portfolio	USD	77,523	0.03%	0.03%	85,470	110%	82	8	74
Emerging Markets Equity Portfolio	USD	1,555,754	0.03%	0.03%	2,249,299	145%	193,774	19,377	174,397
Global Equity Income Portfolio	USD	_	_		_	_	1,343	134	1,209
Global Equity Partners Portfolio	USD	1,274	0.00%	0.00%	1,679	132%	9,288	929	8,359
Global Millennials Equity Portfolio	USD	25,914,049	1.08%	1.10%	28,570,256	110%	31,532	3,153	28,379
Japan Equity Partners Portfolio**	JPY	2,387,158	1.02%	1.05%	2,631,843	110%	13,011	1,301	11,710
Japan Equity Portfolio**	JPY	2,678,356	1.79%	1.84%	2,952,889	110%	18,033	1,803	16,230
US Equity Portfolio	USD	3,100,505	0.37%	0.38%	3,418,329	110%	763	76	687
North America Energy & Energy Infrastructure Equity Portfolio	USD	746,078	1.48%	1.56%	822,644	110%	6,247	625	5,622
Emerging Markets CORE® Equity Portfolio	USD	4,180,408	0.13%	0.14%	4,608,901	110%	288,960	28,896	260,064
Europe CORE® Equity Portfolio	EUR	10,679,611	0.59%	0.61%	11,774,285	110%	148,237	14,824	133,413
Global CORE® Equity Portfolio	USD	_	_	_	_	_	120,967	12,097	108,870

<sup>\*\*</sup> All portfolio futures transactions disclosed in this table were affected through Goldman Sachs.

<sup>\*\*\*</sup> Expressed in '000

<sup>\*\*\*\*</sup> The amount used is calculated using the average exchange rate disclosed in Note 10.

#### 6 Significant Agreements and Related Parties (Continued)

#### **Securities Lending (Continued)**

Portfolios	Currency	Market Value of Securities Lent as at 31-May-2021	% of Shareholders' Equity	% of Total Lendable Assets*	Market Value of Collateral Received as at 31-May-2021	Collateral as a Percentage of the Market Value of Securities Lent as at 31-May-2021	Gross Income Earned for the Period Ended 31-May-2021	Fees Charged for the Period Ended 31-May-2021	Net Income Earned for the Period Ended 31-May-2021
Global Small Cap CORE® Equity Portfolio	USD	969,106	0.14%	0.14%	1,068,483	110%	12,309	1,231	11,078
US Small Cap CORE® Equity Portfolio	USD	_	_	_	_	_	4,466	447	4,019
Global High Yield Portfolio	USD	32,120,019	0.99%	1.04%	35,412,532	110%	132,989	13,299	119,690
Multi-Manager Dynamic World Equity Portfolio	USD	_	_	_	_	_	1,191	119	1,072
Total (in USD) ***							1,273,787	127,375	1,146,412

- \* Lendable assets are defined as the aggregate market value of equities and bonds held in the portfolio.
- \*\* Expressed in '000
- \*\*\* The amount used is calculated using the average exchange rate disclosed in Note 10.

#### Administrator, Domiciliary Agent and Listing Agent

The Management Company has appointed State Street Bank International GmbH, Luxembourg Branch as the central administration agent of the Fund. The Fund has appointed State Street Bank International GmbH, Luxembourg Branch as its domiciliary and corporate agent, paying agent and as its listing agent in Luxembourg.

For its services as an Administrator, Domiciliary Agent and Listing Agent, State Street Bank International GmbH, Luxembourg Branch receives a fee payable monthly in arrears and calculated on the Monthly Average Net Assets of each Portfolio.

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

For its Financial Reporting Services, State Street Bank International GmbH, Luxembourg Branch receives a fixed fee per annum per Portfolio payable monthly in arrears.

#### Depositary

The Fund has appointed State Street Bank International GmbH, Luxembourg Branch as Depositary. For its services as Depositary, State Street Bank International GmbH, Luxembourg Branch charges a fee which is a combination of a basis point charge on assets and transaction-based charge which is dependent on the country of transaction.

#### Distributor

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

Portfolios	Currency	Sales Charge
Emerging Markets Equity Portfolio	USD	5,239
Global Millennials Equity Portfolio	USD	980,122
Global CORE® Equity Portfolio	USD	157,780
Emerging Markets Corporate Bond Portfolio	USD	28,993
Global Multi-Asset Income Portfolio	USD	1,713,144
US Real Estate Balanced Portfolio	USD	31
Total (in USD)		2,885,309

For the period ended 31 May, 2021, there were no retained sales charges for all other remaining Portfolios.

#### 6 Significant Agreements and Related Parties (Continued)

#### **Distributor (Continued)**

Please refer to Prospectus for further details about distribution fees.

Out of its fees, the Distributor is responsible for remunerating third party sub-distributors.

#### **Transfer Agent**

The Management Company has appointed RBC Investor Services Bank S.A. (the "Transfer Agent") to perform registrar and transfer agency functions in respect of the Fund pursuant to the Registrar and Transfer Agent Agreement between the Fund, the Management Company and the Transfer Agent.

The day-to-day services provided to the Fund by the Transfer Agent include receiving and processing subscription and redemption orders, allotting and issuing shares and maintaining the shareholder register for the shares. The Transfer Agent is paid a fee, quarterly in arrears, out of the net assets of the Portfolios. The Transfer Agent's fee consists of both a fixed and variable fee.

The fixed portion consists of an annual charge for maintenance and shareholder account charges. Variable costs are determined by the level of transactions in each Portfolio.

#### Valuer

The Management Company has appointed Goldman Sachs & Co. LLC as its delegate to act as the Valuer and the valuation function was performed by Controllers during the period ended 31 May 2021. Please also refer to Note 4.

#### 7 Share Capital

The following summarises the activity in the Portfolios' shares for the period ended 31 May 2021.

Currencu	Balance at	Subscriptions	Dedemntions	Balance at 31-May-2021
Currency	30-NOV-2020	Subscriptions	Redelliptions	31-Way-2021
				103,021
				11,555
		.,	488,835	2,128,674
				709
				1,023,215
				52,400
			.,	138,627
			7,764	38,477
USD	122,498	184,195		306,693
	3,308,194	1,122,326	627,149	3,803,371
USD	80,568	32,122	38,234	74,456
USD	176,239	48,030	28,386	195,883
USD	6,541	3,435	1,273	8,703
USD	71,914	15,034	4,207	82,741
EUR	219,375	99,648	16,587	302,436
USD	1,712,044	2,410,763	278,698	3,844,109
GBP	781	4,003	_	4,784
USD	425,811	15,495	201,772	239,534
JPY	4,988,865	_	1,693,569	3,295,296
USD	182,375	1.053.418	19.655	1,216,138
USD	63,869		12,444	51,425
EUR	2,384	_	_	2,384
USD	1,142,772	273,548	10,573	1,405,747
GBP	20.884	14.139	2.902	32,121
USD	177,224	60,771	13,528	224,467
	9,271,646	4,030,406	2,321,828	10,980,224
USD	2,042,905	1,895,525	219,799	3,718,631
USD	21,985	455	5,437	17.003
EUR	1,831	22,175	_	24,006
USD			_	2,346,200
EUR		3.690.349	744.319	3,177,731
				1,687,743
USD				14,697,990
_	USD	USD 8,897 USD 2,387,724 USD 6,984 USD 150,726 USD 29,689 USD 122,498 USD 176,239 USD 6,541 USD 71,914 EUR 219,375 USD 4,25,811 JPY 4,988,865 USD 425,811 JPY 4,988,865 USD 63,869 EUR 2,384 USD 63,869 EUR 2,384 USD 1177,224 9,271,646 USD 2,042,905 USD 2,346,200 EUR 231,701 GBP 98,691	USD 45,457 64,801 USD 8,897 9,423 USD 707 9,423 USD 707 2 USD 555,512 564,666 USD 6,984 45,416 USD 150,726 7,486 USD 29,689 16,552 USD 122,498 184,195 3,308,194 1,122,326  USD 80,568 32,122 USD 176,239 48,030 USD 6,541 3,435 USD 71,914 15,034 EUR 219,375 99,648 USD 1,712,044 2,410,763 USD 425,811 15,495 JPY 4,988,865 — USD 182,375 1,053,418 USD 63,869 — EUR 2,384 — EUR 2,384 — EUR 2,384 — USD 1,142,772 273,548 USD 1,742,742 273,548 USD 1,742,772 273,548 USD 1,742,772 273,548 USD 1,742,772 273,548 USD 1,742,772 4,00,771  9,271,646 4,030,406  USD 2,042,905 1,895,525 EUR 1,831 22,175 USD 2,346,200 — EUR 231,701 3,690,349 USD 3,690,369 — EUR 2,346,200 — EUR 231,701 3,690,349 USD 2,462,000 — EUR 231,701 3,690,349 USD 3,690,369 — EUR 231,701 3,690,349 USD 3,690,369 1,604,089	USD 45,457 64,801 7,237 USD 8,897 9,423 6,765 USD 2,387,724 229,785 488,835 USD 707 2 — USD 555,512 564,666 96,963 USD 6,984 45,416 — USD 150,726 7,486 19,585 GBP 29,689 16,552 7,764 USD 122,498 184,195 —  3,308,194 1,122,326 627,149  USD 80,568 32,122 38,234 USD 176,239 48,030 28,386 USD 6,541 3,435 1,273 USD 71,914 15,034 4,207 EUR 219,375 99,648 16,587 USD 1,712,044 2,410,763 278,698 USD 1,712,044 2,410,763 278,698 USD 425,811 15,495 201,772 JPY 4,988,865 — 1,693,569 USD 1,142,772 273,548 10,573 USD 2,042,905 1,895,525 219,799 USD 2,042,905 1,895,525 219,799 USD 2,042,905 1,895,525 219,799 USD 2,346,200 — — EUR 231,701 3,690,349 744,319 EUR 231,701 3,690,349 744,319 EUR 231,701 3,690,349 744,319 EUR 231,701 3,690,349 744,319

## 7 Share Capital (Continued)

	_	Balance at			Balance at
Emerging Markets Equity ESC Partfalia (Centinued)	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
Emerging Markets Equity ESG Portfolio (Continued) "I" Share Class	USD	32,022	2,951	5,105	29,868
"IO" Accumulation Share Class	EUR	570,121			570,121
"IO" Share Class*	USD	_	583,355	_	583,355
"P" Accumulation Share Class	USD	1,000	141,634	_	142,634
"R" Accumulation Share Class	USD	1,000	211,044	125,235	86,809
"R" Share Class	GBP	523,783	659,769	153,438	1,030,114
"R" Share Class	USD	7,191	5,523		12,714
Emerging Markets Equity ESG Portfolio Total		12,029,716	18,881,731	2,786,528	28,124,919
Emerging Markets Equity Portfolio Base Accumulation Share Class	USD	12,282,320	3,355,681	1,643,948	13,994,053
Base Currency Share Class	USD	618,179	195,182	80.175	733,186
Other Currency Accumulation Share Class	CHF	53,058	2,001	500	54.559
Other Currency Accumulation Share Class	EUR	13,774,856	1,250,557	1,045,899	13,979,514
Other Currency Snap Share Class	GBP	29,658	55,428	2,024	83,062
"A" Accumulation Share Class	USD	528,661	75,839	57,857	546,643
"A" Share Class	USD	282,732	17,956	25,497	275,191
"B" Share Class	USD	1,107	_	_	1,107
"E" Accumulation Share Class	EUR	2,975,715	277,249	316,223	2,936,741
"G" Share Class	USD		96,041		96,041
"I" Accumulation Share Class	EUR	9,771,088	5,958,177	2,984,468	12,744,797
"I" Accumulation Share Class	SEK	4,645,162	1,009	1,865,989	2,780,182
"I" Accumulation Share Class	USD	64,604,376	21,192,152	17,288,577	
"I" Share Class "I" Share Class	EUR GBP	3,531,269 6,596,501	5,052,311	1,343,333	3,531,273 10,305,479
"I" Share Class	USD	3,665,021	584,323	1,218,881	3,030,463
"IO" Accumulation Share Class	GBP	435,040	45,062	200.853	279,249
"IO" Accumulation Share Class	USD	17,205,341	1,077,369		17,479,643
"IS" (Dis) (Stable Semi-Annual) Share Class	EUR	6,075,952	2,740,676	-	8,816,628
"IX" (Dis) (Cap Monthly) Share Class	USD	428,025	38,273	102,236	364,062
"P" Accumulation Share Class	USD	2,591,412	739,423	452,091	2,878,744
"P" Share Class	USD	182,997	77,702	28,790	231,909
"R" Accumulation Share Class	CHF	163,508	10,396	94,539	79,365
"R" Accumulation Share Class	EUR	1,200,639	372,025	147,360	1,425,304
"R" Accumulation Share Class	USD	10,830,470	3,280,890	2,472,563	11,638,797
"R" Share Class	GBP	4,210,177	2,391,750	1,051,206	5,550,721
"R" Share Class	USD	913,938	297,029	114,763	1,096,204
Emerging Markets Equity Portfolio Total		167,597,202	49,184,505	33,340,839	183,440,868
Global Environmental Impact Equity Portfolio					
Base Accumulation Share Class	USD	537,363	668,576	262,796	943,143
Base Currency Share Class	USD	2,609	1,068	_	3,677
Other Currency Accumulation Share Class	EUR	070.005	850	-	850
"E" Accumulation Share Class	EUR	273,335	1,767,297	298,955	1,741,677
"I" Accumulation Share Class "I" Accumulation Share Class	EUR GBP	932 341,620	1,387,585 203,083	456,345 33,592	932,172 511,111
"I" Accumulation Share Class	USD	9,160,585	7,700,998		15,563,541
"I" Share Class*	AUD	9,100,303	1,434	1,290,042	1,434
"I" Share Class	GBP	3,300	1,696	_	4,996
"I" Share Class	USD	109	1,893,072	_	1,893,181
"IO" Share Class*	USD	_	364,571	_	364,571
"P" Accumulation Share Class	GBP	187,691	573,293	_	760,984
"P" Accumulation Share Class	USD	3,718,932	3,353,865	422,017	6,650,780
"P" Share Class	GBP	1,000	_	_	1,000
"P" Share Class	USD	100	_	_	100
"R" Accumulation Share Class	GBP	62,513	249,606	36,355	275,764
"R" Accumulation Share Class	USD	2,363,350	2,786,340	461,850	4,687,840
"R" Share Class "R" Share Class	GBP USD	56,024 100	2,349,574 99,965	2,109	2,403,489
	03D		-	2 272 204	100,065
Global Environmental Impact Equity Portfolio Total		16,709,563	23,402,873	3,272,061	36,840,375
Global Equity Income Portfolio Base Accumulation Share Class	USD	1 424			1 404
		1,421	5,348	E E30	1,421
Base Currency Share Class "A" Share Class	USD	202,705		5,538	202,515
"E" Accumulation Share Class	USD EUR	17,797 21,738	18 4,631	2,308 2,690	15,507 23,679
"I" Accumulation Share Class	USD	965	57,670	2,090	58,635
"P" Accumulation Share Class	USD	221,756	273.799	27,441	468,114
"P" Share Class	USD	668	273,799	21,441	674
"R" (Dis) (Gross Quarterly) Share Class	USD	1,053	9	_	1,062
"R" Accumulation Share Class	USD	71,233	4,351	_	75,584
	GBP	26,052	384	_	26,436
				_	5,059
"R" Share Class		2.535	2.524	_	
"R" Share Class "R" Share Class	USD	2,535 <b>567,923</b>	2,524 348,740		
"R" Share Class		2,535 <b>567,923</b>		37,977	878,686
"R" Share Class "R" Share Class Global Equity Income Portfolio Total					

## 7 Share Capital (Continued)

		Balance at			Balance a
	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
Global Equity Partners ESG Portfolio (Continued)					
"A" Accumulation Share Class	USD	20,861	12,504	2,277	31,088
"A" Share Class	USD	14,853	176	586	14,443
"E" Accumulation Share Class "E" Share Class	EUR EUR	44,188 42,090	31,784 13,379	6,136 4,779	69,836 50,690
"I" Accumulation Share Class	USD	94,897	295,171	19,503	370,56
"P" Accumulation Share Class	EUR	89,556	17,642	.0,000	107,198
"P" Accumulation Share Class	USD	273,953	42,379	_	316,33
"P" Share Class	EUR	640	_	_	640
"P" Share Class	USD	72,696	384,226	395,318	61,604
"R" Share Class	USD	609,412	1,126,209	952,916	782,70
Global Equity Partners ESG Portfolio Total		1,268,929	1,923,487	1,381,522	1,810,89
Global Equity Partners Portfolio Base Accumulation Share Class	USD	287,930		6,505	281,42
Base Accumulation Share Class (USD Hedged Class)	USD	4,643		0,505	4,64
Base Currency Share Class	USD	544,276	13,103	12,161	545,21
Base Currency Share Class (USD Hedged Class)	USD	1,000	- 10,100	12,101	1,00
Other Currency Accumulation Share Class	EUR	670,238	76,797	14,277	732,75
Other Currency Accumulation Share Class	GBP	239,628	4,904	69,137	175,39
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	12,865	_	_	12,86
Other Currency Share Class	GBP	306,102	83,082	2,148	387,03
Other Currency Share Class (EUR Hedged Class)	EUR	10,661			10,66
"A" Accumulation Share Class	USD	62,403	1,721	3,401	60,72
"A" Share Class	USD	62,328	1,108	2,850	60,58
"E" Accumulation Share Class "I" Accumulation Share Class	EUR EUR	133,198 924,413	2,465 314,377	5,238 337	130,42 1,238,45
"I" Accumulation Share Class	USD	13,918,115	2,705,362	2,642,004	13,981,47
"I" Accumulation Share Class (EUR Hedged Class)	EUR	4,086,918	552,380	585,691	4,053,60
"I" Accumulation Share Class (USD Hedged Class)	USD	1,066	- 002,000	-	1,06
"I" Share Class	GBP	10,256	5,517	6,841	8,93
"I" Share Class (USD Hedged Class)	USD	1,412,824	3,187	513,935	902,07
"IO" Accumulation Share Class	GBP	1,484,973	129,870	287,754	1,327,08
"IO" Accumulation Share Class	USD	2,419,242	1,301,292	623,711	3,096,82
"IO" Accumulation Share Class (USD Hedged Class)	USD	1,033,921	1,217,253	238,923	2,012,25
"IO" Share Class	USD	2,871,135	21,228	1,050,469	1,841,89
"P" Accumulation Share Class	USD	1,406,040	475,522	177,806	1,703,75
"P" Accumulation Share Class (USD Hedged Class)	USD	127,858	297	2,050	126,10
"P" Share Class	USD	793,345	243,389	240,590	796,14
"P" Share Class (USD Hedged Class) "R" Accumulation Share Class	USD EUR	1,067 1,824,536	2,100,243	1 1,417,945	1,06 2,506,83
"R" Accumulation Share Class	GBP	314,576	106,071	1,315	419,33
"R" Accumulation Share Class	USD	1,308,419	544,398	364,810	1,488,00
"R" Accumulation Share Class (EUR Hedged Class)	EUR	939,487	188,043	19,413	1,108,11
"R" Accumulation Share Class (USD Hedged Class)	USD	93,451	_	8,248	85,20
"R" Share Class	GBP	1,731,083	577,333	270,773	2,037,64
"R" Share Class	USD	6,073,569	2,060,316	1,135,147	6,998,73
"R" Share Class (EUR Hedged Class)	EUR	11,413	11	_	11,42
"R" Share Class (USD Hedged Class)	USD	154,048	96,816	10,950	239,91
Global Equity Partners Portfolio Total					
		45,277,027	12,826,085	9,714,430	48,388,682
Global Future Health Care Equity Portfolio	IISD				
Global Future Health Care Equity Portfolio Base Accumulation Share Class	USD	1,000	1,176,420	9,714,430	1,165,620
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class	USD	1,000 1,000	1,176,420 3,065	11,800	1,165,62 4,06
Global Future Health Care Equity Portfolio Base Accumulation Share Class		1,000	1,176,420		1,165,62 4,06 66,96
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class	USD EUR	1,000 1,000 893	1,176,420 3,065 69,179	11,800 — 3,108	1,165,62
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class	USD EUR EUR	1,000 1,000 893 1,016	1,176,420 3,065 69,179 12,210	11,800 — 3,108 1,000	1,165,62 4,06 66,96 12,22 10,572,37
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class	USD EUR EUR USD USD USD	1,000 1,000 893 1,016 1,861,196	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501	11,800 — 3,108 1,000 550,965 187,679 686,813	1,165,62 4,06 66,96 12,22 10,572,37 198,66 5,557,86
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "F" Accumulation Share Class "P" Share Class "P" Share Class	USD EUR EUR USD USD USD USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700	11,800 3,108 1,000 550,965 187,679 686,813 274,356	1,165,62 4,06 66,96 12,22 10,572,37 198,66 5,557,86 1,066,03
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "F" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "R" Accumulation Share Class	USD EUR EUR USD USD USD USD USD GBP	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801	11,800 — 3,108 1,000 550,965 187,679 686,813 274,356 10,658	1,165,62 4,06 66,96 12,22 10,572,37 198,66 5,557,86 1,066,03 72,46
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class	USD EUR EUR USD USD USD USD GBP USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878	11,800 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568	1,165,62; 4,06; 66,96; 12,22; 10,572,37; 198,66; 5,557,86; 1,066,03; 72,46; 3,754,31;
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class	USD EUR EUR USD USD USD USD GBP USD GBP	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878 259,644	11,800 — 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568 10,000	1,165,62 4,06 66,96 12,22 10,572,37 198,66 5,557,86 1,066,03 72,46 3,754,31 259,64
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class	USD EUR EUR USD USD USD USD GBP USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000 1,000	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878 259,644 331,228	11,800 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568 10,000 1,000	1,165,62 4,06 66,96 12,22 10,572,37 198,66 5,557,86 1,066,03 72,46 3,754,31 259,64 331,22
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "Bate	USD EUR EUR USD USD USD USD GBP USD GBP	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878 259,644	11,800 — 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568 10,000	1,165,62 4,06 66,96 12,22 10,572,37 198,66 5,557,86 1,066,03 72,46 3,754,31 259,64 331,22
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class "R" Share Class Global Future Health Care Equity Portfolio Total Global Future Technology Leaders Equity Portfolio	USD EUR EUR USD USD USD USD GBP USD GBP USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000 1,000 4,306,292	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878 259,644 331,228	11,800 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568 10,000 1,000	1,165,62 4,06 66,96 12,22 10,572,37 198,66 5,557,86 1,066,03 72,46 3,754,31 259,64 331,22
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Global Future Health Care Equity Portfolio Total Global Future Technology Leaders Equity Portfolio Base Accumulation Share Class	USD EUR EUR USD USD USD USD GBP USD GBP USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000 1,000 4,306,292	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878 259,644 331,228 20,722,107	11,800 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568 10,000 1,000 1,966,947	1,165,62 4,06 66,96 12,22 10,572,37 198,66 5,557,86 1,066,03 72,46 3,754,31 259,64 331,22 23,061,45
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "G" Share Class "G" Share Class Global Future Health Care Equity Portfolio Total Global Future Technology Leaders Equity Portfolio Base Accumulation Share Class Base Currency Share Class	USD EUR EUR USD USD USD GBP USD GBP USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000 1,000 4,306,292	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878 259,644 331,228	11,800 3,108 1,000 550,965 187,679 686,813 274,356 10,658 10,000 1,000 1,000 1,966,947	1,165,62 4,06 66,99 12,22 10,572,37 198,66 5,557,86 1,066,03 72,46 33,754,31 259,64 331,22 23,061,45
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Global Future Health Care Equity Portfolio Total Global Future Technology Leaders Equity Portfolio Base Accumulation Share Class	USD EUR EUR USD USD USD USD GBP USD GBP USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000 1,000 4,306,292	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878 259,644 331,228 20,722,107	11,800 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568 10,000 1,000 1,966,947	1,165,62 4,06 66,99 12,22 10,572,37 198,66 5,557,86 1,066,03 72,46 3,754,31 259,64 331,22 23,061,45
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Global Future Health Care Equity Portfolio Total  Global Future Technology Leaders Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class	USD EUR USD USD USD GBP USD USD USD USD USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000 1,000 4,306,292	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878 259,644 331,228 20,722,107	11,800 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568 10,000 1,000 1,966,947 5,800 15,000 23,795	1,165,62 4,06 66,99 12,22 10,572,37 198,66 5,557,86 1,066,03 72,44 3,754,31 259,64 331,22 23,061,45
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class Global Future Health Care Equity Portfolio Total  Global Future Technology Leaders Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class	USD EUR USD USD USD USD GBP USD GBP USD USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000 1,000 4,306,292	1,176,420 3,065 69,179 12,210 9,262,140 47,801 1,008,700 47,801 3,591,878 259,644 331,228 20,722,107 88,009 2,809 256,898 71,126	11,800 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568 10,000 1,000 1,966,947 5,800 15,000 23,795 6,720	1,165,62 4,06 66,98 12,22 10,572,37 198,66 5,557,86 1,066,03 72,46 3,754,31 259,64 331,22 23,061,45 97,98 8,477 78,83 16,192,67
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class Global Future Health Care Equity Portfolio Total Global Future Technology Leaders Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Share Class	USD EUR USD USD USD USD GBP USD USD USD USD USD USD USD USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000 1,000 4,306,292 15,772 20,669 15,068 14,424 7,428,530 652,683	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878 259,644 331,228 20,722,107 88,009 2,809 2,809 266,898 71,126 9,162,168 800 107,065	11,800 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568 10,000 1,000 1,966,947 5,800 15,000 23,795 6,720 398,022	1,165,62 4,06 66,99 12,22 10,572,37 198,66 5,557,86 1,066,03 72,44 3,754,31 259,64 331,22 23,061,45 97,98 8,47 248,17 78,83 16,192,67 80
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class Global Future Health Care Equity Portfolio Total  Global Future Technology Leaders Equity Portfolio Base Accumulation Share Class Base Currency Share Class Uther Currency Accumulation Share Class "E" Accumulation Share Class "I" Share Class	USD EUR USD USD USD USD GBP USD USD USD EUR USD GBP USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000 1,000 4,306,292 15,772 20,669 15,068 14,424 7,428,530 652,683 195,725,435	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878 259,644 331,228 20,722,107 88,009 2,809 256,898 71,126 9,162,168 800 107,065 25,311,888	11,800 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568 10,000 1,000 1,000 15,000 23,795 67,20 398,022 — 5,005,525	1,165,62 4,06 66,99 12,22 10,572,37 198,66 5,557,86 1,066,03 72,46 3,754,31 259,64 331,22 23,061,45 97,98 8,47 248,17 78,83 16,192,67 80 759,74 216,031,79
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "Blobal Future Health Care Equity Portfolio Total  Global Future Technology Leaders Equity Portfolio Base Accumulation Share Class Base Currency Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	USD EUR USD USD USD GBP USD USD EUR EUR EUR EUR USD GBP USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000 4,306,292 15,772 20,669 15,068 14,424 7,428,530 	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878 259,644 331,228 20,722,107 88,009 2,809 256,898 71,126 9,162,168 800 107,065 25,311,888 2,091,459	11,800 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568 10,000 1,000 1,966,947 5,800 15,000 23,795 6,720 398,022 ———————————————————————————————————	1,165,62 4,06 66,98 12,22 10,572,37 198,66 5,557,86 1,066,03 72,46 3,754,31 259,64 331,22 23,061,45 97,98 8,477 78,83 16,192,67 80,759,74 216,031,79
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "Be Share Class Global Future Technology Leaders Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Share Class "P" Accumulation Share Class "P" Share Class	USD EUR USD USD USD GBP USD USD USD USD USD USD USD USD USD USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000 1,000 4,306,292 15,772 20,669 15,068 14,424 7,428,530 652,683 195,725,435 4,399,060 238,452	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878 259,644 331,228 20,722,107 88,009 2,809 2,809 71,126 9,162,168 800 107,065 25,311,888 2,091,459 399,421	11,800 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568 10,000 1,000 1,966,947 5,800 15,000 23,795 6,720 398,022 — 5,005,525 696,608 108,817	1,165,62 4,06 66,96 12,22 10,572,37 198,66 5,557,86 1,066,03 72,46 3,754,31 259,64 331,22 23,061,45 97,98 8,47 248,17 78,83 16,192,67 759,74 216,031,79 5,793,91 529,05
Global Future Health Care Equity Portfolio Base Accumulation Share Class Base Currency Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "R" Share Class "R" Share Class "Buture Health Care Equity Portfolio Total  Global Future Technology Leaders Equity Portfolio Base Accumulation Share Class Base Currency Share Class Other Currency Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "P" Accumulation Share Class	USD EUR USD USD USD GBP USD USD EUR EUR EUR EUR USD GBP USD	1,000 1,000 893 1,016 1,861,196 1,000 1,670,172 331,694 35,319 392,002 10,000 4,306,292 15,772 20,669 15,068 14,424 7,428,530 	1,176,420 3,065 69,179 12,210 9,262,140 385,341 4,574,501 1,008,700 47,801 3,591,878 259,644 331,228 20,722,107 88,009 2,809 256,898 71,126 9,162,168 800 107,065 25,311,888 2,091,459	11,800 3,108 1,000 550,965 187,679 686,813 274,356 10,658 229,568 10,000 1,000 1,966,947 5,800 15,000 23,795 6,720 398,022 ———————————————————————————————————	1,165,62 4,06 66,98 12,22 10,572,37 198,66 5,557,86 1,066,03 72,46 3,754,31 259,64 331,22 23,061,45 97,98 8,477 78,83 16,192,67 80,759,74 216,031,79

## 7 Share Capital (Continued)

		Balance at			Balance at
Global Future Technology Leaders Equity Portfolio (Continued)	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
"R" Share Class	EUR	155,694	792,721	31,510	916,905
"R" Share Class	GBP	1,000			1,000
"R" Share Class	USD	372,968	1,044,159	85,184	1,331,943
Global Future Technology Leaders Equity Portfolio Total		209,044,685	40,613,788	6,410,274	243,248,199
Global Millennials Equity Portfolio	HED	4 496 240	7 206 475	1 716 244	0.076.541
Base Accumulation Share Class Base Currency Share Class	USD USD	4,486,310 150,097	7,206,475 754,741	1,716,244 271,900	9,976,541 632,938
Other Currency Accumulation Share Class	EUR	439,999	918,464	220,984	1,137,479
Other Currency Accumulation Share Class	HKD	794	1,656,760	182,187	1,475,367
Other Currency Accumulation Share Class	SGD	1,371	4,617,483	268,335	4,350,519
Other Currency Share Class	EUR	550	102,023	34,915	67,658
"E" Accumulation Share Class	EUR	1,887,163	2,529,577	688,029	3,728,711
"E" Share Class	EUR	4,968,278	2,545,209	1,204,740	6,308,747
"I" Accumulation Share Class	EUR	7,409,923	10,505,545	2,156,518	15,758,950
"I" Accumulation Share Class "I" Accumulation Share Class	GBP USD	274,142	281,919	69,903	486,158
"I" Share Class	GBP	9,463,870 379,228	10,074,303 54,986	4,169,897 77,173	15,368,276 357,041
"I" Share Class	USD	6,912,149	578,109	337,631	7,152,627
"IO" Share Class	USD	1,441,275	3,548,463	137,026	4,852,712
"P" Accumulation Share Class	USD	3,190,449	2,517,824	831,090	4,877,183
"P" Share Class	USD	458,648	938,470	198,585	1,198,533
"R" Accumulation Share Class	GBP	221,976	161,312	58,007	325,281
"R" Accumulation Share Class	USD	3,452,418	2,114,628	750,107	4,816,939
"R" Share Class	GBP	1,055,695	609,107	105,465	1,559,337
"R" Share Class	USD	4,005,764	944,142	901,415	4,048,491
Global Millennials Equity Portfolio Total		50,200,099	52,659,540	14,380,151	88,479,488
India Equity Portfolio	USD	17 074 207	2 406 005	4 200 722	15,991,589
Base Accumulation Share Class Base Currency Share Class	USD	17,874,307 2,522,737	2,406,005 273,138	4,288,723 557,847	2,238,028
Other Currency Accumulation Share Class	SEK	1,087,805	102,785	134,334	1,056,256
Other Currency Accumulation Share Class	SGD	11,308	26.713	12.314	25,707
Other Currency Share Class	GBP	19,863	72,682	1,383	91,162
"A" Accumulation Share Class	USD	81,948	28,422	4,845	105,525
"A" Share Class	USD	680,370	55,162	94,529	641,003
"E" Accumulation Share Class	EUR	2,868,652	734,574	589,459	3,013,767
"I" Accumulation Share Class	EUR	324,728	139,566	54,200	410,094
"I" Accumulation Share Class	USD	14,474,379	4,989,956	2,552,400	16,911,935
"I" Share Class "I" Share Class	GBP USD	6,971,792 972,825	680,505 45,330	1,380,442 54,474	6,271,855
"IO" Accumulation Share Class	USD	6,125,585	8,792,960		963,681 14,838,573
"P" Accumulation Share Class	EUR	1,974	0,732,300	75,572	1,974
"P" Accumulation Share Class	USD	938,192	373,859	408,151	903,900
"P" Share Class	USD	69,332	203,878	_	273,210
"R" Accumulation Share Class	EUR	1,142,192	343,717	200,930	1,284,979
"R" Accumulation Share Class	USD	4,018,814	729,230	734,142	4,013,902
"R" Share Class	GBP	2,322,713	473,757	508,849	2,287,621
"R" Share Class	USD	1,091,926	264,254	180,863	1,175,317
India Equity Portfolio Total		63,601,442	20,736,493	11,837,857	72,500,078
Japan Equity Partners Portfolio Base Accumulation Share Class	JPY	44,670	288,059	44.415	288,314
Other Currency Accumulation Share Class	EUR	925	50,087		51,012
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	29,738	22,224	577	51,385
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	59,410	31,301	18,006	72,705
"I" Accumulation Close Share Class	JPY	818,336	29,436	87,900	759,872
"I" Accumulation Share Class	EUR	7,326,231	2,148,453	1,157,967	8,316,717
"I" Accumulation Share Class	GBP	255,333	707,905	33,369	929,869
"I" Accumulation Share Class	JPY	4,724,462	2,189,511	2,082,311	4,831,662
"I" Accumulation Share Class (EUR Hedged Class)	EUR	1,734,538	297,835	941,604	1,090,769
"I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (USD Hedged Class)	GBP USD	1,526,467 4,130,298	633,217 5,522,720	35,856 392,762	2,123,828 9,260,256
"I" Share Class	GBP	1,349,264	322,713	91,381	1,580,596
"IO" Accumulation Share Class	JPY	1,016,796			1,016,796
"IO" Accumulation Share Class	USD	1,102	10,864,088	66,748	10,798,442
"P" Accumulation Share Class	JPY	305,122	63,958	7,846	361,234
			444,616	144,299	2,720,663
"P" Accumulation Share Class (USD Hedged Class)	USD	2,420,346	444,010	1-1-1,200	
"P" Share Class (GBP Hedged Class)	GBP	147,091	20,855	_	167,946
"P" Share Class (GBP Hedged Class) "P" Share Class (USD Hedged Class)	GBP USD	147,091 1,645,200	20,855 505,209	1,855	167,946 2,148,554
"P" Share Class (GBP Hedged Class) "P" Share Class (USD Hedged Class) "R" Accumulation Share Class	GBP USD JPY	147,091 1,645,200 530,549	20,855 505,209 114,072	1,855 17,203	167,946 2,148,554 627,418
"P" Share Class (GBP Hedged Class) "P" Share Class (USD Hedged Class) "R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class)	GBP USD JPY EUR	147,091 1,645,200 530,549 1,617,077	20,855 505,209 114,072 304,643	1,855 17,203 201,185	167,946 2,148,554 627,418 1,720,535
"P" Share Class (GBP Hedged Class) "P" Share Class (USD Hedged Class) "R" Accumulation Share Class	GBP USD JPY	147,091 1,645,200 530,549	20,855 505,209 114,072	1,855 17,203	167,946 2,148,554 627,418

	Currency	Balance at 30-Nov-2020	Subscriptions	Redemptions	Balance at 31-May-2021
Japan Equity Partners Portfolio (Continued)					
"R" Share Class <sup>*</sup> "R" Share Class (GBP Hedged Class)	JPY GBP	1,681,134	6,999 497,454	144,859	6,999 2,033,729
,	GDF				
Japan Equity Partners Portfolio Total		32,865,434	25,755,093	5,785,459	52,835,068
Japan Equity Portfolio Base Accumulation Share Class	JPY	168,738	11,504	19,250	160,992
Base Currency Share Class	JPY	780,788	24,215	34,091	770,912
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	977,800	224,542	142,994	1,059,348
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	38,180	1,610	4,342	35,448
Other Currency Accumulation Share Class (USD Hedged Class) Other Currency Share Class	USD GBP	50,018 1,567	134,872 436	7,209	177,681 2,003
Other Currency Share Class	USD	228,995	91,186	37,897	282,284
"A" Share Class	USD	262,789	50,530	15,666	297,653
"B" Share Class	USD	8,021			8,021
"E" Accumulation Share Class "E" Accumulation Share Class (EUR Hedged Class)	EUR EUR	3,497,321 1,820,961	652,061 441,896	842,037 190,010	3,307,345 2,072,847
"I" Accumulation Close Share Class	JPY	9,409,746	1,402,315	2,941,304	7,870,757
"I" Accumulation Share Class	JPY	4,169,650	638,755	330,777	4,477,628
"I" Accumulation Share Class (EUR Hedged Class)	EUR	2,269,696	1,695,130	1,476,631	2,488,195
"I" Accumulation Share Class (USD Hedged Class) "I" Share Class	USD JPY	493,530 727,978	118,674 89,581	71,054 171,050	541,150 646,509
"I" Share Class (GBP Hedged Class)	GBP	4,399,231	230,576	1,107,606	3,522,201
"IS" Accumulation Snap Share Class*	EUR		935		935
"IS" Accumulation Snap Share Class*	JPY	_	104,903	26,080	78,823
"IS" Accumulation Snap Share Class (EUR Hedged Class) "P" Accumulation Share Class	EUR JPY	19,035	5,155,113 13	112,875 1,424	5,042,238 17,624
"P" Accumulation Share Class (USD Hedged Class)	USD	440,034	525	- 1,727	440,559
"P" Share Class	JPY	26,079	15	1,059	25,035
"R" Accumulation Snap Share Class	JPY	418,327	295,812	79,915	634,224
"R" Share Class (GBP Hedged Class) "R" Snap Share Class	GBP GBP	9,636 232,411	309 27,392	1,647 69,041	8,298 190,762
"R" Snap Share Class	JPY	73,119	1,006	353	73,772
"R" Snap Share Class	USD	4,057	5,062	_	9,119
Japan Equity Portfolio Total		30,527,707	11,398,968	7,684,312	34,242,363
US Equity Portfolio Base Accumulation Share Class	USD	14,824,400	3,346,396	2,618,514	15,552,282
Base Currency Share Class	USD	228,736	10,550	29,923	209,363
Other Currency Accumulation Share Class	EUR	14,862	1,451	849	15,464
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	4,425,963	91,563	247,583	4,269,943
Other Currency Share Class Other Currency Share Class	GBP SGD	20,135 28,119	_	_	20,135 28,119
"A" Share Class	USD	425,763	1,490	4,661	422,592
"E" Accumulation Share Class	EUR	166,838	22,598	8,540	180,896
"E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	EUR EUR	8,576	398	205 850	8,769
"I" Accumulation Share Class	USD	14,168 132,656	_	54,207	13,318 78,449
"I" Share Class	GBP	66,904	80	9,297	57,687
"I" Share Class	USD	163,202	647	3,805	160,044
"IO" Accumulation Share Class "IS" Share Class	USD GBP	180,183	73,934	82,200	171,917
"P" Accumulation Share Class	USD	1,202,272 292,791	10,605	162,734 21,313	1,039,538 282,083
"P" Share Class	USD	112,815	_	68,799	44,016
"R" Accumulation Share Class	EUR	227,572	24,216	23,370	228,418
"R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class)	USD EUR	58,824 384,294	915 83,894	2,973 19,937	56,766 448,251
"R" Share Class	GBP	36,510	4,978	7,928	33,560
"R" Share Class	USD	162,079	11,831	37,285	136,625
US Equity Portfolio Total		23,177,662	3,685,546	3,404,973	23,458,235
US Focused Growth Equity Portfolio	1100	404.047	00.050	00.005	400.000
Base Accumulation Share Class Base Currency Share Class	USD USD	164,917 277,594	26,258 11,720	22,085 5,468	169,090 283,846
"A" Share Class	USD	351,417	1,800	6,842	346,375
"B" Share Class	USD	5,124	_	_	5,124
"E" Accumulation Share Class "I" Accumulation Share Class	EUR	23,819	10,602	10,631	23,790
"I" Accumulation Snare Class "I" Share Class	USD USD	17,113 1,151	13,804 1	811	30,917 341
"P" Accumulation Share Class	USD	205,637		_	205,637
"P" Share Class	USD	1,000	_		1,000
"R" Accumulation Share Class "R" Share Class	USD GBP	13,439	10,091	600 7,004	12,839 26,926
"R" Share Class	USD	23,839 24,033	- 10,091	7,004	24,033
US Focused Growth Equity Portfolio Total		1,109,083	74,276	53,441	1,129,918
US Small Cap Equity Portfolio					
Base Accumulation Share Class Base Currency Share Class	USD USD	116 116	_	_	116 116
Bass Surrolley Share Glass	030	110			110

		Balance at			Balance at
	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
US Small Cap Equity Portfolio* (Continued) "E" Accumulation Share Class	EUR	6,532	32,309	5,322	33,519
"I" Accumulation Share Class	USD	115	415,791	5,522	415,906
"I" Share Class	USD	100	84,866	_	84,966
"P" Accumulation Share Class	USD	96,714	92,563	_	189,277
"P" Accumulation Share Class (EUR Hedged Class)	EUR	998	31,871	_	32,869
"P" Share Class "R" Accumulation Share Class	USD USD	6,502 1,788,145	9,456 933,062	40,975	15,958 2,680,232
"R" Accumulation Share Class (EUR Hedged Class)	EUR	122,147	333,002	40,373	122,147
"R" Share Class	GBP	765	_	_	765
"R" Share Class	USD	1,003,089	426,319	144,139	1,285,269
US Small Cap Equity Portfolio Total		3,025,339	2,026,237	190,436	4,861,140
US Technology Opportunities Equity Portfolio	HOD	4.000			4.000
Base Accumulation Share Class Base Currency Share Class	USD USD	1,000 1,000	1,937	_	1,000 2,937
Other Currency Accumulation Share Class	EUR	850	1,957	_	850
"E" Accumulation Share Class	EUR	850	_	_	850
"I" Accumulation Share Class	GBP	2,300	_	_	2,300
"I" Accumulation Share Class	USD	3,000	843,101	_	846,101
"I" Share Class	USD	3,000	25,057	<del></del>	28,057
"IO" Accumulation Share Class	USD	7,607,075	22,282,627		26,808,262
"P" Accumulation Share Class "R" Accumulation Share Class	USD	10,000	115,888	8,237	117,651
"R" Accumulation Share Class "R" Accumulation Share Class	GBP USD	750 1,000	14,269	_	15,019 1,000
"R" Share Class	USD	1,000	_	_	1,000
US Technology Opportunities Equity Portfolio Total		7,631,825	23,282,879	3,089,677	27,825,027
Global Infrastructure Equity Portfolio					
Base Accumulation Share Class	USD	116,954	155,437	30,951	241,440
Base Currency (Dis) (Gross Quarterly) Share Class	USD	90	1	_	91
Base Currency Share Class Other Currency (Dis) (Gross Quarterly) Share Class	USD EUR	2,552 93	470 1	_	3,022 94
Other Currency Accumulation Share Class	EUR	18,354	45,687	29,780	34,261
Other Currency Share Class	EUR	82	43,007	25,760	82
"E" (Dis) (Gross Quarterly) Share Class	EUR	13,110	7,990	5,504	15,596
"E" Accumulation Share Class	EUR	159,331	587,061	133,391	613,001
"E" Share Class	EUR	13,520	15,013	6,606	21,927
"I" (Dis) (Gross Quarterly) Share Class	GBP	92	1	_	93
"I" (Dis) (Gross Quarterly) Share Class	USD	86	1	_	87
"I" Accumulation Share Class "I" Accumulation Share Class	GBP USD	81 481,559	_	271,484	81 210,075
"I" Share Class	GBP	86	1	271,404	210,073
"I" Share Class	USD	79	i	_	80
"P" (Dis) (Gross Quarterly) Share Class	USD	970	9	_	979
"P" Accumulation Share Class	USD	154,373	274,367	49,530	379,210
"P" Share Class	USD	20,245	82,027	_	102,272
"R" (Dis) (Gross Quarterly) Share Class	GBP	92	1	_	93
"R" (Dis) (Gross Quarterly) Share Class "R" Accumulation Share Class	USD GBP	86 81	1	_	87 81
"R" Accumulation Share Class	USD	16,164	63,415	534	79,045
"R" Share Class	GBP	393	05,415	- 334	393
"R" Share Class	USD	1,637	1	_	1,638
Global Infrastructure Equity Portfolio Total		1,000,110	1,231,485	527,780	1,703,815
Global Real Estate Equity Portfolio					
Base Accumulation Share Class	USD	146,937	33,014	2,363	177,588
Base Currency (Dis) (Gross Quarterly) Share Class	USD USD	1,249	989 23	962	1,276
Base Currency Share Class Other Currency (Dis) (Gross Quarterly) Share Class	EUR	1,071 1,173	23	_	1,094 1,194
Other Currency Accumulation Share Class	EUR	404,705	92,104	165,989	330,820
Other Currency Share Class	EUR	1,071	24		1,095
"E" (Dis) (Gross Quarterly) Share Class	EUR	10,138	20	3,779	6,379
"E" Accumulation Share Class	EUR	7,859	261	1,568	6,552
"E" Share Class	EUR	13,363	14	4,041	9,336
"I" (Dis) (Gross Quarterly) Share Class	GBP	956	17	_	973
"I" (Dis) (Gross Quarterly) Share Class "I" Accumulation Share Class	USD GBP	655,695 817	2,362	_	658,057 817
"I" Accumulation Share Class	USD	1,462,753	209.660	82,509	1,589,904
"I" Share Class	GBP	894	209,000	52,509	921
"I" Share Class	USD	1,096	33	_	1,129
"P" (Dis) (Gross Quarterly) Share Class	USD	854,830	2,685	153,762	703,753
"P" Accumulation Share Class	USD	491,339	45,257	88,573	448,023
"P" Share Class	USD	83,990	27	48,023	35,994
"R" (Dis) (Gross Quarterly) Share Class	GBP	1,700	17	_	1,717
"R" (Dis) (Gross Quarterly) Share Class	USD	1,173	21	_	1,194
"R" Accumulation Share Class "R" Accumulation Share Class	GBP USD	817 1 000	_	_	817 1,000
IV ACCUMUNICITIONALE CIASS	090	1,000			1,000

	Currency	Balance at 30-Nov-2020	Subscriptions	Redemptions	Balance at 31-May-2021
Global Real Estate Equity Portfolio (Continued)					,
"R" Share Class	GBP	893	27	_	920
"R" Share Class	USD	1,095	32		1,127
Global Real Estate Equity Portfolio Total		4,146,614	386,635	551,569	3,981,680
North America Energy & Energy Infrastructure Equity Portfolio	HOD	0.700.700	477.000	400.004	0.007.745
Base Accumulation Share Class Base Currency Share Class	USD USD	2,706,768 209,756	177,338 43,526	496,361 19,396	2,387,745 233,886
"A" Share Class	USD	3,992	11,662	37	15,617
"E" Accumulation Share Class	EUR	286,768	572,799	261,069	598,498
"I" Accumulation Share Class	USD	173,412	126,832	49,890	250,354
"I" Share Class "P" Accumulation Share Class	USD USD	361 3,913,687	12 278,422	644,128	373 3,547,981
"P" Share Class	USD	662,634	19,064	49,447	632,251
"R" Accumulation Share Class	EUR	429	218	218	429
"R" Accumulation Share Class	USD	172,607	52,347	9,067	215,887
"R" Share Class	USD	22,655		9,242	13,413
North America Energy & Energy Infrastructure Equity Portfolio Total		8,153,069	1,282,220	1,538,855	7,896,434
Emerging Markets CORE® Equity Portfolio Base Accumulation Close Share Class	USD	10,069,337	2,569,480	1,072,655	11,566,162
Base Accumulation Close Share Class Base Accumulation Snap Share Class	USD	386,570	66,722	168,774	284,518
Base Currency Snap Share Class	USD	19,667	6,335	6,342	19,660
Other Currency Accumulation Close Share Class	EUR	3,112,557	1,681,180	749,050	4,044,687
Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD)	CHF	9,800	12,148	400	21,548
Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs.					
USD)  "A" Acquireletion Span Share Class (Long Emerging Markets CCV vs. USD)	EUR	12,000	8,250	2.055	20,250
"A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD) "A" Snap Share Class*	PLN USD	38,079	1,004	2,955	35,124 1,004
"E" Accumulation Close Share Class	EUR	69,987	17,155	15,312	71,830
"I" Accumulation Close Share Class	EUR	13,825,325	1,562,233		14,863,270
"I" Accumulation Close Share Class	USD	71,698,783	9,634,848	17,455,260	63,878,371
"I" Accumulation Snap Share Class "I" Close Share Class	GBP EUR	4,324,407 3,593,162	1,784,972 707,575	360,064 5,238	5,749,315 4,295,499
"IO" Accumulation Close Share Class	GBP	244,225	11,640	1,290	254,575
"IO" Accumulation Close Share Class	JPY	4,518,979	_	228,631	4,290,348
"IO" Accumulation Close Share Class	USD	13,300,613	492,456	456,540	13,336,529
"IO" Accumulation Snap Share Class "IO" Accumulation Snap Share Class	JPY USD	3,997,679	1,096 61,063	1,049,930	1,096 3,008,812
"IO" Snap Share Class	USD	3,083,820	362,350	423,418	3,022,752
"P" Accumulation Close Share Class	USD	1,556,376	48,498	141,486	1,463,388
"P" Close Share Class	USD	116,964	48,159	26,956	138,167
"R" Accumulation Close Share Class "R" Accumulation Close Share Class (Long Emerging Markets CCY vs. USD)	USD EUR	3,850,417 13,436	1,607,720 87,363	981,463 10,190	4,476,674 90,609
"R" Close Share Class	GBP	4,630,083	1,543,321	664,555	5,508,849
"R" Close Share Class	USD	816,508	209,297	50,477	975,328
Emerging Markets CORE® Equity Portfolio Total		143,288,774	22,524,865	24,395,274	141,418,365
Europe CORE® Equity Portfolio Base Accumulation Share Class	EUR	4 046 200	646 567	1 046 021	4 E4E 026
Base Currency Share Class	EUR	4,946,200 2,047,354	646,567 70,224	1,046,931 259,741	4,545,836 1,857,837
Other Currency Accumulation Share Class	USD	53,300	14,109	4,815	62,594
Other Currency Accumulation Share Class (USD Hedged Class)	USD	14,708	6,058	1,735	19,031
Other Currency Share Class Other Currency Share Class	GBP USD	4,223 61,117	25,936 496	3,800 3,962	26,359 57,651
"A" Accumulation Share Class	EUR	78,539	13,597	2,477	89,659
"A" Accumulation Share Class	USD	621,397	34,951	194,400	461,948
"A" Accumulation Share Class (PLN Hedged Class)		20 070	_	_	38,079
	PLN	38,079	44 750		1,148,691
"A" Share Class	EUR	1,406,542	41,758	299,609	
"A" Share Class "A" Share Class "E" Accumulation Share Class	EUR USD	1,406,542 764,155	6,161	41,771	728,545
"A" Share Class	EUR	1,406,542			
"A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	EUR USD EUR CHF EUR	1,406,542 764,155 4,213,545 12,783 50,458,159	6,161 617,342 101 7,485,240	41,771 810,094 11,261 20,205,002	728,545 4,020,793 1,623 37,738,397
"A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	EUR USD EUR CHF EUR USD	1,406,542 764,155 4,213,545 12,783 50,458,159 2,878,949	6,161 617,342 101 7,485,240 1,980,410	41,771 810,094 11,261 20,205,002 134,169	728,545 4,020,793 1,623 37,738,397 4,725,190
"A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class	EUR USD EUR CHF EUR USD CHF	1,406,542 764,155 4,213,545 12,783 50,458,159 2,878,949 18,137	6,161 617,342 101 7,485,240	41,771 810,094 11,261 20,205,002	728,545 4,020,793 1,623 37,738,397
"A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (USD Hedged Class)	EUR USD EUR CHF EUR USD CHF EUR	1,406,542 764,155 4,213,545 12,783 50,458,159 2,878,949 18,137 3,780,381 10,000	6,161 617,342 101 7,485,240 1,980,410 20,311	41,771 810,094 11,261 20,205,002 134,169 8,470 994	728,545 4,020,793 1,623 37,738,397 4,725,190 29,978 3,779,387 10,000
"A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class ("I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Scumulation Share Class (USD Hedged Class) "I" Share Class	EUR USD EUR CHF EUR USD CHF EUR USD EUR	1,406,542 764,155 4,213,545 12,783 50,458,159 2,878,949 18,137 3,780,381 10,000 7,796,515	6,161 617,342 101 7,485,240 1,980,410 20,311 — 538,342	41,771 810,094 11,261 20,205,002 134,169 8,470 994 — 4,509,431	728,545 4,020,793 1,623 37,738,397 4,725,190 29,978 3,779,387 10,000 3,825,426
"A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Share Class "IO" Accumulation Share Class	EUR USD EUR CHF EUR USD CHF EUR USD CHF EUR USD EUR EUR	1,406,542 764,155 4,213,545 12,783 50,458,159 2,878,949 18,137 3,780,381 10,000 7,796,515 1,294,960	6,161 617,342 101 7,485,240 1,980,410 20,311	41,771 810,094 11,261 20,205,002 134,169 8,470 994 — 4,509,431 31,423	728,545 4,020,793 1,623 37,738,397 4,725,190 29,978 3,779,387 10,000 3,825,426 1,275,732
"A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Share Class "I" Accumulation Share Class (USD Hedged Class) "I" Chacumulation Share Class (USD Hedged Class) "I" Accumulation Share Class	EUR USD EUR CHF EUR USD CHF EUR USD EUR SGD	1,406,542 764,155 4,213,545 12,783 50,458,159 2,878,949 18,137 3,780,381 10,000 7,796,515	6,161 617,342 101 7,485,240 1,980,410 20,311 — 538,342 12,195	41,771 810,094 11,261 20,205,002 134,169 8,470 994 ——— 4,509,431 31,423 1,744,605	728,545 4,020,793 1,623 37,738,397 4,725,190 29,978 3,779,387 10,000 3,825,426 1,275,732 29,992,330
"A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class ("I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class	EUR USD EUR CHF EUR USD CHF EUR USD EUR EUR EUR EUR SGD EUR EUR	1,406,542 764,155 4,213,545 12,783 50,458,159 2,878,949 18,137 3,780,381 10,000 7,796,515 1,294,960	6,161 617,342 7,485,240 1,980,410 20,311 — 538,342 12,195 1,968,052 64,941	41,771 810,094 11,261 20,205,002 134,169 8,470 994 — 4,509,431 31,423	728,545 4,020,793 1,623 37,738,397 4,725,190 29,978 3,779,387 10,000 3,825,426 1,275,732
"A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class	EUR USD EUR CHF EUR USD CHF EUR USD EUR SGD EUR EUR EUR	1,406,542 764,155 4,213,545 12,783 50,458,159 2,878,949 18,137 3,780,381 10,000 7,796,515 1,294,960 31,736,935 4,250,382 156,257	6,161 617,342 101 7,485,240 1,980,410 20,311 — 538,342 12,195 — 1,968,052 64,941 1,126,626	41,771 810,094 11,261 20,205,002 134,169 8,470 994 — 4,509,431 31,423 1,744,605 126,655 396,886	728,545 4,020,793 1,623 37,738,397 4,725,190 29,978 3,779,387 10,000 3,825,426 1,275,732 29,992,330 1,841,397 3,918,437 1,282,883
"A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Share Class "IO" Accumulation Share Class (USD Hedged Class) "I" Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Share Class "P" Share Class	EUR USD EUR CHF EUR USD CHF EUR USD EUR SGD EUR EUR EUR EUR EUR EUR EUR	1,406,542 764,155 4,213,545 12,783 50,458,159 2,878,949 18,137 3,780,381 10,000 7,796,515 1,294,960 31,736,935 4,250,382 156,257 38,969	6,161 617,342 101 7,485,240 1,980,410 20,311 — 538,342 12,195 — 1,968,052 64,941 1,126,626	41,771 810,094 11,261 20,205,002 134,169 8,470 994  4,509,431 31,423 1,744,605 126,655 396,886	728,545 4,020,793 1,623 37,738,397 4,725,190 29,978 3,779,387 10,000 3,825,426 1,275,732 29,992,330 1,841,397 3,918,437 1,282,883 39,397
"A" Share Class "E" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (USD Hedged Class) "I" Share Class "IO" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class	EUR USD EUR CHF EUR USD CHF EUR USD EUR SGD EUR EUR EUR	1,406,542 764,155 4,213,545 12,783 50,458,159 2,878,949 18,137 3,780,381 10,000 7,796,515 1,294,960 31,736,935 4,250,382 156,257	6,161 617,342 101 7,485,240 1,980,410 20,311 — 538,342 12,195 — 1,968,052 64,941 1,126,626	41,771 810,094 11,261 20,205,002 134,169 8,470 994 — 4,509,431 31,423 1,744,605 126,655 396,886	728,545 4,020,793 1,623 37,738,397 4,725,190 29,978 3,779,387 10,000 3,825,426 1,275,732 29,992,330 1,841,397 3,918,437 1,282,883

		Balance at			Balance at
	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
Europe CORE® Equity Portfolio (Continued) "R" Share Class	GBP	260,818	23,370	135,562	148,626
"R" Share Class	USD	344,665	45,366	205,736	184,295
Europe CORE® Equity Portfolio Total		125,928,737	15,685,833	32,643,840	108,970,730
Global CORE® Equity Portfolio					
Base Accumulation Close Share Class	USD	1,756,740	516,460	378,243	1,894,957
Base Accumulation Snap Share Class	USD	2,402,208	283,700	694,676	1,991,232
Base Currency (Dis) (Gross Quarterly) Close Share Class	USD USD	917	92.040	70,991	921
Base Currency Close Share Class Base Currency Snap Share Class	USD	456,910 734,703	82,949 33,526	163,616	468,868 604,613
Other Currency Accumulation Close Share Class	HKD	34,410	149,747	91,134	93,023
Other Currency Accumulation Close Share Class	SGD	238,740	37,079	52,657	223,162
Other Currency Accumulation Close Share Class (AUD Hedged Class)	AUD	89,566	194,500	93,581	190,485
Other Currency Accumulation Close Share Class (SGD Hedged Class) Other Currency Accumulation Snap Share Class	SGD EUR	260,576 2,797,900	81,425 994,022	119,900 779,185	222,101 3,012,737
Other Currency Accumulation Snap Share Class (EUR Hedged Class)	EUR	15,304	127,098	779,105	142,402
"A" Snap Share Class	USD	465,008	70,245	75,572	459,681
"E" Accumulation Close Share Class	EUR	3,407,776	200,222	545,543	3,062,455
"E" Accumulation Snap Share Class	EUR	4,275,224	211,826	590,630	3,896,420
"E" Accumulation Snap Share Class (EUR Hedged Class)	EUR	1,645,831	235,774	772,460	1,109,145
"G" Snap Share Class  "I" Accumulation Close Share Class	USD EUR	15,214,905	93,745 2,064,752	2,594,906	93,745 14,684,751
"I" Accumulation Close Share Class	USD	27,996,279	4,404,746		25,219,003
"I" Accumulation Close Share Class (CHF Hedged Class)	CHF	6,908	-, ., ., ., ., ., ., ., ., ., ., ., ., .,	-,,	6,908
"I" Accumulation Close Share Class (EUR Hedged Class)	EUR	1,289,016	45,816	353,988	980,844
"I" Accumulation Snap Share Class*	GBP		1,006		1,006
"I" Accumulation Snap Share Class	USD	1,348,929	287,542	869,053	767,418
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Close Share Class	EUR GBP	1,627,723 16,310	241,442 5,138	885,354 7,027	983,811 14,421
"I" Close Share Class	USD	2,242,340	3,130	240,000	2,002,340
"I" Snap Share Class	USD	1,920,000	1,289,991	906.574	2,303,417
"IO" (Dis) (Cap Monthly) Snap Share Class	USD	21,079	19,036	5,776	34,339
"IO" Accumulation Close Share Class	EUR	2,294,542	_	236,796	2,057,746
"IO" Accumulation Close Share Class*	GBP	214		214	
"IO" Accumulation Close Share Class	USD	3,459,253	1,514,060	1,069,159	3,904,154
"IO" Accumulation Snap Share Class "IO" Snap Share Class	USD USD	83,887,357 9,872,153	123,906 779,469	17,795,332 2,175,186	66,215,931 8,476,436
"IS" Accumulation Snap Share Class*	EUR	5,072,100	858	2,173,100	858
"IS" Accumulation Snap Share Class*	USD	_	1,004	_	1,004
"IS" Accumulation Snap Share Class (EUR Hedged Class)*	EUR	_	858	_	858
"P" Accumulation Snap Share Class	USD	3,728,239	44,409	263,484	3,509,164
"P" Snap Share Class	USD	276,541	14,858	52,186	239,213
"R" Accumulation Close Share Class (CHF Hedged Class) "R" Accumulation Snap Share Class	CHF EUR	2,202 199,981	4,382 60,815	145,030	6,584 115,766
"R" Accumulation Snap Share Class	USD	2,838,053	229,191	1,412,561	1,654,683
"R" Close Share Class	GBP	247,683	27,889	124,801	150,771
"R" Snap Share Class	USD	891,871	130,334	123,904	898,301
Global CORE® Equity Portfolio Total		177,963,391	14,603,824	40,871,541	151,695,674
Global Small Cap CORE® Equity Portfolio					
Base Currency Close Share Class	USD	641,732	158,614	72,964	727,382
Base Currency Snap Share Class	USD	7,292,138	300,717	373,199	7,219,656
Other Currency Accumulation Snap Share Class	EUR	125,098	81,548	32,886	173,760
Other Currency Accumulation Snap Share Class "A" Close Share Class	SEK	13,163		663	12,500
"A" Snap Share Class	USD USD	40,934 35,525	5,670 3,390	19,236 1,697	27,368 37,218
"E" Accumulation Close Share Class	EUR	527,540	69,434	148,466	448,508
"E" Accumulation Snap Share Class	EUR	547,063	107,600	120,065	534,598
"I" Accumulation Close Share Class	GBP	830	257	_	1,087
"I" Accumulation Snap Share Class	EUR	1,719,108	3,826,132	435,391	5,109,849
"I" Accumulation Snap Share Class	USD	1,632,159	155,241	170,980	1,616,420
"I" Close Share Class "IO" Accumulation Close Share Class	GBP GBP	796,571 5,685	43,708 2,151	119,634 563	720,645 7,273
"IO" Accumulation Close Share Class "IO" Accumulation Close Share Class	JPY	5,685 4,926,618	۷,۱۵۱	14,882	4,911,736
"IO" Accumulation Close Share Class	USD	967,863	381,534	335,037	1,014,360
"IO" Accumulation Snap Share Class	USD	886,739	50,777	231,358	706,158
"IO" Snap Share Class	USD	3,943,739	1,054,046	779,598	4,218,187
"P" Accumulation Snap Share Class	USD	141,769	15,020		156,789
"R" Accumulation Snap Share Class "R" Snap Share Class	USD GBP	134,054 152,358	30,419 66,131	83,312 107,608	81,161 110,881
"R" Snap Snare Class "R" Snap Share Class	USD	57,816	2,288	2,892	57,212
·		24,588,502	6,354,677	3,050,431	27,892,748
Global Small Cap CORE® Equity Portfolio Total				2,200,701	,,. 40
		,,			
US CORE® Equity Portfolio Base Accumulation Close Share Class	USD	1,167,555	287,590	549,138	
Base Accumulation Snap Share Class	USD	1,167,555 1,556,375	287,590 311,005	145,013	906,007 1,722,367
US CORE® Equity Portfolio Base Accumulation Close Share Class		1,167,555	287,590		

		Balance at			Balance at
US CORT® Facility Routelie (Continued)	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
US CORE® Equity Portfolio (Continued) Other Currency Accumulation Close Share Class	HKD	889	_	_	889
Other Currency Accumulation Close Share Class	SGD	68,120	97,246	4,001	161,365
"A" Snap Share Class	USD	739,763	306,069	102,168	943,664
"E" Accumulation Snap Share Class	EUR	4,216,487	636,646	867,351	3,985,782
"E" Accumulation Snap Share Class (EUR Hedged Class)	EUR	737,367	341,752	86,512	992,607
"I" Accumulation Close Share Class "I" Accumulation Close Share Class	HKD	788	5,304,946	E 592 700	788
"I" Accumulation Close Share Class "I" Accumulation Snap Share Class	USD USD	15,579,643 36,281,116	5,784,181	5,583,790 19,438,208	15,300,799 22,627,089
"I" Accumulation Snap Share Class (EUR Hedged Class)	EUR	5,467,518	1,318,353	1,408,061	5,377,810
"I" Snap Share Class	USD	6,426,420	1,338,936	958,312	6,807,044
"P" Accumulation Snap Share Class	USD	1,580,048	108,880	57,256	1,631,672
"P" Snap Share Class	USD	19,581	609,298	_	628,879
"R" Accumulation Snap Share Class	USD	1,762,716	16,516	180,858	1,598,374
"R" Snap Share Class	GBP	60,473	3,899	5,460	58,912
"R" Snap Share Class "U" Close Share Class	USD USD	2,585,707 141,230	181,566	1,381,328	1,385,945 141,230
US CORE® Equity Portfolio Total	000		16,719,648	20.050.064	65,569,436
US Small Cap CORE® Equity Portfolio		79,700,652	10,7 19,040	30,850,864	65,569,436
Base Accumulation Close Share Class	USD	62,051	23,973	18,704	67,320
Base Accumulation Snap Share Class	USD	16,514	9,955	8,673	17,796
Base Currency Snap Share Class	USD	17,409	2,713	1,970	18,152
"A" Close Share Class	USD	77,570	91,153	5,771	162,952
"E" Accumulation Close Share Class	EUR	27,450	7,886	3,868	31,468
"E" Accumulation Snap Share Class	EUR	52,841	103,477	32,194	124,124
"I" Accumulation Snap Share Class	USD	445,602	22,502	400,158	67,946
"I" Snap Share Class "IO" Accumulation Snap Share Class	USD USD	413,779 10,763,380	26,817 102,471	31,162 2,573,977	409,434 8,291,874
"P" Accumulation Snap Share Class	USD	1,527,389	97,537	386,315	1,238,611
"R" Accumulation Snap Share Class	USD	159,360	321,186	313,106	167,440
"R" Snap Share Class	GBP	42,224	35,825	18,304	59,745
"R" Snap Share Class	USD	52,703	14,483	7,265	59,921
US Small Cap CORE® Equity Portfolio Total		13,658,272	859,978	3,801,467	10,716,783
Asia High Yield Bond Portfolio					
Base Accumulation Share Class	USD	712	6,271	_	6,983
Base Currency (Dis) (Gross Monthly) Share Class	USD	31,934	22,007	1,357	52,584
Base Currency (Dis) (Stable Monthly) Share Class	USD	6,768	138,104	10,029	134,843
Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	HKD AUD	811 1,015	28 34	_	839 1,049
Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class)	AUD	1,015	36	_	1,049
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	1,015	36	_	1,051
Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)	GBP	1,015	36	_	1,051
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	1,421	4,427	1,177	4,671
"E" Accumulation Share Class (EUR Hedged Class)	EUR	101	_	_	101
"E" Share Class (EUR Hedged Class)	EUR	101			101
"I SD" Accumulation Share Class	USD	15,580	303,852	254	319,178
"I SD" Share Class "I" Accumulation Share Class	GBP USD	74,494	174,752 404,262	361 57,164	174,391 421,592
"I" Share Class	GBP	100	172,810	172,809	101
"I" Share Class	USD	100	231,358	10,000	221,458
"I" Share Class (GBP Hedged Class)*	GBP	_	71	_	71
"IS" Share Class	USD	163,851	3,033	187	166,697
"P" Accumulation Share Class	USD	100	93,831	20,761	73,170
"P" Share Class	USD	100	2,347	_	2,447
"R" Share Class	GBP	100	1		101
Asia High Yield Bond Portfolio Total		300,333	1,557,296	274,099	1,583,530
Emerging Markets Corporate Bond Portfolio Base Accumulation Share Class	USD	1,295,506	875,399	265,162	1,905,743
Base Currency (Dis) (Gross Monthly) Share Class	USD	162,960	97,730	41,106	219,584
Base Currency (Dis) (Monthly) Share Class	USD	281,492	55,980	42,221	295,251
Base Currency (Dis) (Stable Monthly) Share Class	USD	737,746	926,008	112,378	1,551,376
Base Currency Share Class	USD	66,280	22,450	9,926	78,804
Other Currency (Dis) (Gross Monthly) Share Class	HKD	477,705	140,709	41,347	577,067
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	64,052	3,551	7,620	59,983
Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class)	SGD	209,140	147,947	38,143	318,944
Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	AUD EUR	43,539	7,103 5,837	2,458	48,184 6,391
Other Currency (Dis) (Stable Monthly) Share Class (EDR Hedged Class)  Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)	GBP	650 34,122	20,642	96 6,090	48,674
Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)  Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	531,466	29,407	128,602	432,271
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	356	25,407	120,002	356
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	421,317	100,060	158,275	363,102
Other Currency Share Class (EUR Hedged Class)	EUR	78,168	521,911	82,975	517,104
Other Currency Share Class (GBP Hedged Class)	GBP	19,092	1,424	4,306	16,210
"A" Share Class	USD	90,098	50,404	22,527	117,975
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	59,877	10,905	4,659	66,123
"E" Accumulation Share Class (EUR Hedged Class)	EUR	71,202	20,792	4,969	87,025

		Balance at	0.1	D 1	Balance at
Emerging Markets Corporate Bond Portfolio (Continued)	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
"I" (Dis) (Stable Monthly) Share Class	USD	35,232	69,734	53,846	51,120
"I" Accumulation Share Class	USD	9,356,151	3,333,083	3,106,731	9,582,503
"I" Accumulation Share Class (BRL Hedged Class)	USD	450 404	10,434	1,310	9,124
"I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class)	CHF EUR	158,131 2,380,575	8,642 680,501	147,943 336,570	18,830 2,724,506
"I" Accumulation Share Class (GBP Hedged Class)	GBP	49,651	6,846	20,575	35,922
"I" Share Class	USD	427,182	53,865	74,832	406,215
"I" Share Class (EUR Hedged Class)	EUR	1,095,930	664,430	106,319	1,654,041
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class	GBP JPY	1,189,406	68,241	551,872 27,932	705,775 499,189
"IO" Accumulation Share Class	USD	527,121 710,000	_	27,932	710,000
"IO" Share Class	USD	12,523	595	1,624	11,494
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	2,339,246	292,985	196,630	2,435,601
"P" Accumulation Share Class	USD	117,364	70,018	39,603	147,779
"P" Share Class "R" Accumulation Share Class	USD USD	6,288 303,616	149 304,258	23,527	6,437 584,347
"R" Accumulation Share Class (CHF Hedged Class)	CHF	4,799	1,291	1,686	4,404
"R" Share Class	USD	84,537	34,433	4,439	114,531
"R" Share Class (GBP Hedged Class)	GBP	68,545	17,271	4,075	81,741
Emerging Markets Corporate Bond Portfolio Total		23,511,065	8,655,035	5,672,374	26,493,726
Emerging Markets Debt Blend Portfolio	HCD	2 540		4 770	4 705
Base Accumulation Share Class Base Currency Share Class	USD USD	3,513 15,634	1,125	1,778 3,088	1,735 13,671
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	9,775	2,099	650	11,224
Other Currency Share Class (EUR Partially Hedged Class)	EUR	1,716	44	26	1,734
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	7,013	18	870	6,161
"I" Accumulation Share Class "I" Accumulation Share Class	EUR USD	197,071	9,390 179.931	1,324	205,137
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	1,140,903 3,361,551	44,933	407,925	1,320,834 2,998,559
"I" Share Class	USD	141	6	-	147
"I" Share Class (GBP Partially Hedged Class)	GBP	1,418	59	_	1,477
"IO" Share Class (GBP Partially Hedged Class)	GBP	3,302,258	_	_	3,302,258
"R" Accumulation Share Class "R" Share Class	USD USD	100 1,191	6	_	100 1,197
"R" Share Class (GBP Partially Hedged Class)	GBP	1,793	643	509	1,137
Emerging Markets Debt Blend Portfolio Total		8,044,077	238,254	416,170	7,866,161
Emerging Markets Debt Local Portfolio					
Base Accumulation Share Class	USD	770,466	2,182	81,883	690,765
Base Currency (Dis) (Monthly) Share Class	USD	1,457	20		1,477
Base Currency Share Class Other Currency Share Class	USD GBP	148,595 32,331	11,473 3	5,278 9,400	154,790 22,934
"A" Accumulation Share Class	USD	168,858	72,219	12,660	228,417
"A" Share Class	USD	663,834	2,144	37,353	628,625
"E" (Dis) (Quarterly) Share Class	EUR	564,887	52,572	28,459	589,000
"E" Accumulation Share Class	EUR	345,333	14,005	42,687	316,651
"E" Share Class "I" (Dis) (Quarterly) Share Class	EUR EUR	402,077 4,578,872	2,517 91,204	43,004 86,022	361,590 4,584,054
"I" Accumulation Share Class	EUR	19,717,032	483,927	188,554	20,012,405
"I" Accumulation Share Class	GBP	723,103	257,214	178,374	801,943
"I" Accumulation Share Class	USD	31,652,619	1,889,381	1,768,577	31,773,423
"I" Share Class "IO" (Dis) (Gross Monthly) Share Class	USD USD	8,981,903	126,130 1,900,289	2,304,796	6,803,237 3,744,329
"IO" Accumulation Share Class	JPY	1,844,040 11,095,211	1,900,209	421,103	
"IO" Accumulation Share Class	USD	3,191,415	1,667,357	11,960	4,846,812
"IO" Share Class	USD	1,409,186	2,084,265	322,618	3,170,833
"IS" Share Class	EUR	10,365,153	5,243,746		15,409,514
"IX" (Dis) (Cap Monthly) Share Class	USD	191,306,626	13,221,821		165,904,673
	LICD		2,935,897		32,463,318
"IXO" (Dis) (Cap Monthly) Share Class	USD	37,679,731		347 363	1 265 531
	USD	1,362,921	249,973	347,363 14,070	1,265,531 167,221
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class	USD USD EUR		249,973 2,834 —	14,070 5	167,221 32,684
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class	USD USD EUR USD	1,362,921 178,457 32,689 238,327	249,973 2,834 — 1,904,285	14,070	167,221 32,684 2,097,871
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class	USD USD EUR USD EUR	1,362,921 178,457 32,689 238,327 652	249,973 2,834 — 1,904,285 28	14,070 5 44,741 —	167,221 32,684 2,097,871 680
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class	USD USD EUR USD EUR GBP	1,362,921 178,457 32,689 238,327 652 33,133	249,973 2,834 — 1,904,285 28 874	14,070 5 44,741 — 373	167,221 32,684 2,097,871 680 33,634
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class	USD USD EUR USD EUR	1,362,921 178,457 32,689 238,327 652 33,133 233,504	249,973 2,834 — 1,904,285 28 874 22,618	14,070 5 44,741 — 373 20,165	167,221 32,684 2,097,871 680 33,634 235,957
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class	USD USD EUR USD EUR GBP	1,362,921 178,457 32,689 238,327 652 33,133	249,973 2,834 — 1,904,285 28 874	14,070 5 44,741 — 373 20,165	167,221 32,684 2,097,871 680 33,634
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class Emerging Markets Debt Local Portfolio Total Emerging Markets Debt Portfolio Base Accumulation Share Class	USD USD EUR USD EUR GBP	1,362,921 178,457 32,689 238,327 652 33,133 233,504	249,973 2,834 — 1,904,285 28 874 22,618	14,070 5 44,741 — 373 20,165	167,221 32,684 2,097,871 680 33,634 235,957 <b>307,016,476</b>
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Emerging Markets Debt Local Portfolio Total  Emerging Markets Debt Portfolio Base Accumulation Share Class Base Accumulation Share Class (Duration Hedged Class)	USD USD EUR USD EUR GBP USD	1,362,921 178,457 32,689 238,327 652 33,133 233,504 327,722,412 7,934,251 389,565	249,973 2,834 1,904,285 28 874 22,618 32,238,978	14,070 5 44,741 373 20,165 52,944,914 1,336,002	167,221 32,684 2,097,871 680 33,634 235,957 <b>307,016,476</b> 7,680,012 389,565
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class  Emerging Markets Debt Local Portfolio Total  Emerging Markets Debt Portfolio Base Accumulation Share Class (Duration Hedged Class) Base Accumulation Share Class (EUR Hedged Class)	USD USD EUR USD EUR GBP USD	1,362,921 178,457 32,689 238,327 652 33,133 233,504 327,722,412 7,934,251 389,565 7,000,440	249,973 2,834 1,904,285 28 874 22,618 32,238,978 1,081,763 970,651	14,070 5 44,741 — 373 20,165 52,944,914	167,221 32,684 2,097,871 680 33,634 235,957 <b>307,016,476</b> 7,680,012 389,565 6,371,333
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class Emerging Markets Debt Local Portfolio Total Emerging Markets Debt Portfolio Base Accumulation Share Class Base Accumulation Share Class (Duration Hedged Class) Base Accumulation Share Class (EUR Hedged Class) Base Accumulation Share Class (EUR Hedged Class) Base Currency (Dis) (Gross Monthly) Share Class	USD USD EUR USD EUR GBP USD	1,362,921 178,457 32,689 238,327 652 33,133 233,504 327,722,412 7,934,251 389,565 7,000,440 1,312	249,973 2,834 — 1,904,285 28 874 22,618 <b>32,238,978</b> 1,081,763 — 970,651 31	14,070 5 44,741 — 373 20,165 52,944,914 1,336,002 — 1,599,758	167,221 32,684 2,097,871 680 33,634 235,957 <b>307,016,476</b> 7,680,012 389,565 6,371,333 1,343
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class "R" Share Class "R" Share Class "R" Share Class "Emerging Markets Debt Local Portfolio Total  Emerging Markets Debt Portfolio Base Accumulation Share Class Base Accumulation Share Class Base Accumulation Share Class (EUR Hedged Class) Base Accumulation Share Class (EUR Hedged Class) Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Monthly) Share Class	USD USD EUR USD EUR GBP USD USD USD USD USD USD USD USD	1,362,921 178,457 32,689 238,327 652 33,133 233,504 327,722,412 7,934,251 389,565 7,000,440 1,312 18,561,496	249,973 2,834 1,904,285 28 874 22,618 32,238,978 1,081,763 — 970,651 31 924,269	14,070 5 44,741 — 373 20,165 52,944,914 1,336,002 — 1,599,758 — 4,054,373	167,221 32,684 2,097,871 680 33,634 235,957 <b>307,016,476</b> 7,680,012 389,565 6,371,333 1,343 15,431,392
"IXO" (Dis) (Cap Monthly) Share Class "P" Accumulation Share Class "P" Share Class "R" Accumulation Share Class "R" Accumulation Share Class "R" Share Class Emerging Markets Debt Local Portfolio Total  Emerging Markets Debt Portfolio Base Accumulation Share Class Base Accumulation Share Class (Duration Hedged Class) Base Accumulation Share Class (EUR Hedged Class) Base Accumulation Share Class (EUR Hedged Class) Base Currency (Dis) (Gross Monthly) Share Class	USD USD EUR USD EUR GBP USD	1,362,921 178,457 32,689 238,327 652 33,133 233,504 327,722,412 7,934,251 389,565 7,000,440 1,312	249,973 2,834 — 1,904,285 28 874 22,618 <b>32,238,978</b> 1,081,763 — 970,651 31	14,070 5 44,741 — 373 20,165 52,944,914 1,336,002 — 1,599,758	167,221 32,684 2,097,871 680 33,634 235,957 <b>307,016,476</b> 7,680,012 389,565 6,371,333

	Curren	Balance at	Cubaari-4i	Dadow-4!	Balance at
Emerging Markets Debt Portfolio (Continued)	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	655,134	1,360	95,524	560,970
Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class)	HKD	514,141	_	12,482	501,659
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	7,831,407	1,102,756	1,108,802	7,825,361
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	521,051	32,046	144,122	408,975
Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	52,535	_	14,437	38,098
Other Currency Share Class (EUR Hedged Class)	EUR	1,611,900	22,948	267,783	1,367,065
Other Currency Share Class (SGD Hedged Class)	SGD	910,360	28,335	388,618	550,077
"A" (Dis) (Monthly) Share Class	USD	3,239,527	130,101	340,734	3,028,894
"A" Accumulation Share Class	USD	578,132	40,636	123,205	495,563
"A" Accumulation Share Class (PLN Hedged Class)	PLN	1,393,117	316,865	294,594	1,415,388
"A" Share Class "E" (Dia) (Questerly) Share Class (ELIB Hadged Class)	USD EUR	2,403,951	33,963 158,493	328,907	2,109,007
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	4,304,853 1,336,626	100,490	722,513 213,241	3,740,833 1,123,385
"E" Accumulation Share Class	EUR	6,314,348	329,944	548,901	6,095,391
"E" Accumulation Share Class (EUR Hedged Class)	EUR	8,722,241	971,869	1,077,119	8,616,991
"E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	709,946	_	132,873	577,073
"I" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	49,940	_	27,270	22,670
"I" (Dis) (Quarterly) Share Class	GBP	9,045	18,382	915	26,512
"I" (Dis) (Quarterly) Share Class (CHF Hedged Class)	CHF	5,684,601	85,126	5,421,331	348,396
"I" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged Class)	USD CHF	50,915,753 944,145	4,582,879 32,800	12,579,385 392,000	42,919,247 584,945
"I" Accumulation Share Class (One Redged Class)*	EUR	944,143	32,600	944	304,94
"I" Accumulation Share Class (Burlation Fledged Class)	EUR	37,432,316	6,807,801	4,864,721	39,375,396
"I" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	133,035	- 0,001,001	127,915	5,120
"I" Accumulation Share Class (JPY Hedged Class)	JPY	12,801	2,670	2,249	13,222
"I" Share Class	EUR	285,142	190,598	19,960	455,780
"I" Share Class	USD	5,924,303	1,353,658	5,093,572	2,184,389
"I" Share Class (Duration Hedged Class)	USD	195,613	5	_	195,618
"I" Share Class (EUR Hedged Class)	EUR	23,441,542	2,038,901	13,358,566	12,121,877
"I" Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	4,080	4 000 045	40.004.700	4,080
"I" Share Class (GBP Hedged Class)	GBP	12,690,882	1,062,845	12,994,793	758,934
"I" Share Class (GBP Hedged Class) (Duration Hedged Class)* "IO" (Dis) (Gross Monthly) Share Class	GBP USD	4,302 1,636,130	192 2,355,508	4,494	3,991,638
"IO" Accumulation Share Class	GBP	65,639,210	7,039,373	8,906,828	63,771,755
"IO" Accumulation Share Class	JPY	2,225,507	- ,000,070	7,330	2,218,177
"IO" Accumulation Share Class	USD	5,663,266	71,594	526,099	5,208,761
"IO" Accumulation Share Class (EUR Hedged Class)	EUR	3,201,762	1,224,799	_	4,426,561
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	520,718	187,398	_	708,116
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	4,854,657	2,077,822	_	6,932,479
"IO" Share Class	USD	2,917,861	1,105,765	358,934	3,664,692
"IS" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	4,096,884	965	4,096,884	965
"IS" Accumulation Share Class	USD CHF	3,282,394	1,897,136	1,376,616	3,802,914 33,099
"IS" Accumulation Share Class (CHF Hedged Class) "IS" Accumulation Share Class (EUR Hedged Class)	EUR	122,199 33,411,681	18,500 760,075	107,600 2,489,312	31,682,444
"IS" Share Class	USD	21,967,367	2,739,148	10,555,938	14,150,577
"IS" Share Class (EUR Hedged Class)	EUR	2,951,884	220,464	3,015,030	157,318
"IS" Share Class (GBP Hedged Class)	GBP	21,821,118	2,353,242	13,588,513	10,585,847
"IX" (Dis) (Cap Monthly) Share Class	USD	899,878	106,680	117,685	888,873
"P" Accumulation Share Class	USD	138,979	32,977	119,173	52,783
"P" Share Class	USD	3,464	7,484	92	10,856
"R" Accumulation Share Class "R" Accumulation Share Class	EUR	171,730	53,085	21,840	202,975
"R" Accumulation Share Class (CHF Hedged Class)	USD CHF	4,571,888 985,934	4,505,846 125,321	4,420,756 168,174	4,656,978 943,081
"R" Accumulation Share Class (Chi Thedged Class) "R" Accumulation Share Class (Duration Hedged Class)*	USD	2,408	125,521	2,408	943,00
"R" Accumulation Share Class (EUR Hedged Class)	EUR	6,933,398	4,793,720	7,657,336	4,069,782
"R" Share Class	USD	6,169,121	608,079	1,915,765	4,861,435
"R" Share Class (EUR Hedged Class)	EUR	7,756,270	2,920,850	2,235,513	8,441,607
"R" Share Class (GBP Hedged Class)	GBP	1,422,587	78,656	398,827	1,102,416
"R" Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP	2,130			2,130
"R" Share Class (SGD Hedged Class)	SGD	608,876	92,891	181,384	520,383
"RS" Accumulation Share Class	USD	1,365,098	223,887	206,517	1,382,468
"RS" Accumulation Share Class (CHF Hedged Class) "RS" Accumulation Share Class (EUR Hedged Class)	CHF EUR	1,459,908 669,618	293,666 159,853	126,434 122,120	1,627,140 707,35
"RS" Share Class	USD	876,501	1,184,811	71,509	1,989,803
"RS" Share Class (EUR Hedged Class)	EUR	98,288	131,720	2,162	227,846
"RS" Share Class (GBP Hedged Class)	GBP	325,896	135,606	59,219	402,283
Emerging Markets Debt Portfolio Total		432,034,686	62,443,663	132,083,083	•
ESG-Enhanced Emerging Markets Short Duration Bond Portfolio*					
Base Accumulation Share Class	USD	4,251	_	_	4,251
	USD	33,614	1,111	1,108	33,617
Base Currency Share Class	ELID	1,000	_	_	1,000
Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class)	EUR		_		
Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Share Class (EUR Hedged Class)	EUR	1,035	32		
Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class)	EUR EUR	1,035 8,248	42	474	1,067 7,816
Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Share Class (EUR Hedged Class)	EUR	1,035		474 21,284 46,992	

		Balance at			Balance at
	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
ESG-Enhanced Emerging Markets Short Duration Bond Portfolio* (Continued)					
"I" Share Class	USD	104	4	_	108
"I" Share Class (EUR Hedged Class)	EUR	1,040	37	_	1,077
"P" Accumulation Share Class	USD	100	3,943	20.614	4,043
"P" Share Class "P" Share Class (EUR Hedged Class)	USD EUR	72,850 1,101	735 3,165	39,614	33,971 4,266
"P" Share Class (GBP Hedged Class)	GBP	1,101	3,103	_	107
"R" Accumulation Share Class	USD	112,335	6,621	21,621	97,335
"R" Accumulation Share Class (EUR Hedged Class)	EUR	146,960	34,896	18,378	163,478
"R" Accumulation Share Class (GBP Hedged Class)	GBP	1,000	_	_	1,000
"R" Share Class	USD	11,460	7,270	1,451	17,279
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	1,039	37 39	_	1,076
ESG-Enhanced Emerging Markets Short Duration Bond Portfolio Total	GBP	1,037 <b>594,768</b>	126,832	150,922	1,076 <b>570.678</b>
ESG-Enhanced Euro Short Duration Bond Plus Portfolio*		004,100	120,002	100,522	010,010
Base Accumulation Share Class	EUR	3,092,349	890,630	1,133,226	2,849,753
Base Currency Share Class	EUR	19,476	2	1,133,220	19,478
"E" Accumulation Share Class	EUR	595,521	95,716	168,076	523,161
"I" Accumulation Share Class	EUR	10,036,699	3,083,353		12,293,854
"I" Share Class	EUR	2,912,892	5,538,424	616,054	7,835,262
"P" Accumulation Share Class	EUR	3,453,251	719,668	105,121	4,067,798
"P" Share Class	EUR	649,439	319,075	151,147	817,367
"R" Accumulation Share Class "R" Share Class	EUR EUR	6,041,314	3,335,977 165,360	1,766,322 178,164	7,610,969
ESG-Enhanced Euro Short Duration Bond Plus Portfolio Total	EUK	1,450,681 28,251,622	14,148,205	4,944,308	1,437,877 <b>37,455,519</b>
		20,231,022	14, 140,203	4,944,300	37,433,313
ESG-Enhanced Europe High Yield Bond Portfolio Base Accumulation Share Class	EUR	2,133	559	_	2,692
Base Accumulation Share Class (USD Hedged Class)	USD	1,766	108	22	1,852
Base Currency Share Class	EUR	602	6,253	65	6,790
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	2,092	2,181	1,495	2,778
"A" Accumulation Share Class (PLN Hedged Class)	PLN	42,889	9,483	15,379	36,993
"E" Accumulation Share Class	EUR	4,513	1,714	1,587	4,640
"I" Accumulation Share Class	EUR	311,446	166,036	130,632	346,850
"I" Accumulation Share Class (USD Hedged Class)	USD	100	118,378	_	118,478
"I" Share Class	EUR	9,809	4	65	9,748
"P" (Dis) (Monthly) Share Class (USD Hedged Class)	USD	11,355	4	4 400	11,359
"P" Accumulation Share Class	EUR USD	43,517	6,324	1,186	48,655
"P" Accumulation Share Class (USD Hedged Class) "P" Share Class	EUR	31,657 8,615	91	_	31,657 8,706
"R" Accumulation Share Class	EUR	46,599	271	2,418	44,452
"R" Share Class	EUR	16,104	1,764	10,115	7,753
"R" Share Class (GBP Hedged Class)	GBP	3,498	432	1,236	2,694
ESG-Enhanced Europe High Yield Bond Portfolio Total		536,695	313,602	164,200	686,097
ESG-Enhanced Global Income Bond Portfolio*					
Base Accumulation Share Class	USD	100	185	_	285
Base Currency (Dis) (Gross Monthly) Share Class	USD	100	2	_	102
Base Currency (Dis) (Monthly) Share Class	USD	100	1	_	101
Base Currency (Dis) (Stable Monthly) Share Class	USD	100	2	_	102 790
Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	HKD AUD	775 1,412	15 27	_	1,439
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	1,412	12	_	1,439
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	1,358	26	_	1,384
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	1,000	_	_	1,000
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	85	1	_	86
"E" Accumulation Share Class (EUR Hedged Class)	EUR	1,000	_	_	1,000
"I" (Dis) (Monthly) Share Class	USD	100	2	_	102
"I" Accumulation Share Class	USD	190,659	116,268		306,927
"I" Accumulation Share Class (EUR Hedged Class)	EUR	85	216,051	13,818	202,318
"P" (Dis) (Monthly) Share Class	USD	100	2	_	102
"P" Accumulation Share Class "P" (Die) (Monthly) Share Class	USD	100	_ 2	_	100 102
"R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class (GBP Hedged Class)	USD GBP	100 1,003	14	_	1,017
"R" Accumulation Share Class	USD	1,003	1,147	_	1,247
"R" Accumulation Share Class (GBP Hedged Class)	GBP	1,000		_	1,000
ESG-Enhanced Global Income Bond Portfolio Total		200,279	333,757	13,818	520,218
ESG-Enhanced Sterling Credit Portfolio					
Base Currency Share Class	GBP	35,466	256	24,232	11,490
"I" Share Class	GBP	55,193	4,215	1,506	57,902
"P" Share Class	GBP	1,409	3		1,412
"R" Accumulation Share Class	GBP	12,989	1,130	2,758	11,361
"R" Share Class	GBP	105,621	5,212	30,494	80,339
ESG-Enhanced Sterling Credit Portfolio Total		210,678	10,816	58,990	162,504
Global Credit Portfolio (Hedged) Base Accumulation Share Class	USD	1,188,708	779,042	346,952	1,620,798
		,	-,	-,	,

		Balance at			Balance at
Olahad Onadis Dantialia (Hadinad) (Onationad)	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
Global Credit Portfolio (Hedged) (Continued)  Base Currency Share Class	USD	259,903	23.608	2,140	281,371
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	12,850		2,140	12,850
"A" Share Class	USD	182,950	34,970	106,404	111,516
"E" Accumulation Share Class (EUR Hedged Class)	EUR	2,186,847	326,817	735,024	1,778,640
"I" (Dis) (Quarterly) Share Class (Duration Hedged Class) "I" Accumulation Share Class	USD USD	13,765 15,626,006	13 23,023,492	4,060,058	13,778 34,589,440
"I" Accumulation Share Class (CHF Hedged Class)	CHF	4,947,472	208,627	172,942	4,983,157
"I" Accumulation Share Class (EUR Hedged Class)	EUR	15,447,985	5,349,873	6,446,092	14,351,766
"I" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	2,189	_	289	1,900
"I" Accumulation Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP	71,926	20,422	71,926	462.052
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class	GBP USD	404,960 11,451,793	36,422 12,956,902	278,430 974 119	162,952 23,434,576
"IO" Accumulation Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP	747,096		-	747,096
"IO" Share Class	USD	10,670,653	3,119,482	1,712,512	12,077,623
"IXO" (Dis) (Cap Monthly) Share Class	USD	3,456,773	185,185	280,867	3,361,091
"P" Accumulation Share Class "P" Accumulation Share Class (Duration Hedged Class)	USD USD	2,357,231 3,562,359	538,491	609,627 557,657	2,286,095 3,004,702
"P" Accumulation Share Class (Buration Hedged Class)	EUR	935,272	98,160	65,365	968,067
"P" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	372,757	_	17,948	354,809
"P" Share Class	USD	1,062,272	974	493,530	569,716
"P" Share Class (EUR Hedged Class)	EUR	40,086	846,660		886,746
"P" Share Class (GBP Hedged Class) "R" Accumulation Share Class	GBP USD	195,036 1,837,902	165,366 237,528	187,844 862,131	172,558 1,213,299
"R" Accumulation Share Class (Duration Hedged Class)	USD	455,917	237,320	32,051	423,866
"R" Accumulation Share Class (EUR Hedged Class)	EUR	719,289	265,990	212,720	772,559
"R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	2,551,103	_	45,823	2,505,280
"R" Accumulation Share Class (GBP Hedged Class)	GBP	84,113	83,597	66	167,644
"R" Share Class "R" Share Class (EUR Hedged Class)	USD EUR	3,108,944 344,264	51,836 19,438	911,634 179,738	2,249,146 183,964
"R" Share Class (GBP Hedged Class)	GBP	615,621	58,418	73,105	600,934
"R" Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP	377,613	2,984	_	380,597
Global Credit Portfolio (Hedged) Total		85,291,655	48,413,875	19,436,994	114,268,536
Global Fixed Income Portfolio					
Base Accumulation Share Class	USD	1,159,722	159,456	409,759	909,419
Base Currency Share Class	USD	73,669	4,203	15,245	62,627
"A" Share Class "B" Share Class*	USD USD	1,323,725 119	40,280	44,385 119	1,319,620
"E" Accumulation Share Class	EUR	783,299	91,080	200,945	673,434
"I" Accumulation Share Class	EUR	773,853	31,213	402,268	402,798
"I" Accumulation Share Class*	USD	_	6,014,163	_	6,014,163
"I" Share Class	USD	3,043,003	132,746	163,540	3,012,209
"IO" Accumulation Share Class "P" Accumulation Share Class	USD USD	1,796,997 747,951	301,616 4,080,583	19,587 4,156,908	2,079,026 671,626
"P" Share Class	USD	838,851	10,346	46,260	802,937
"R" Accumulation Share Class	USD	392,044	44,707	264,953	171,798
"R" Share Class	USD	378,178	167,148	152,118	393,208
Global Fixed Income Portfolio Total		11,311,411	11,077,541	5,876,087	16,512,865
Global Fixed Income Portfolio (Hedged) Base Accumulation Share Class	EUR	6,037,047	864,917	3,331,521	3,570,443
Base Currency Share Class	EUR	180,819	66,809	147,583	100,045
"E" Accumulation Share Class	EUR	697,173	252,076	329,036	620,213
"I" Accumulation Share Class	EUR	15,368,364	5,855,604	7,371,523	13,852,445
"I" Accumulation Share Class (NOK Hedged Class)	NOK	5,097,380	2,508,012	2 400 440	7,605,392
"I" Accumulation Share Class (USD Hedged Class) "I" Share Class	USD EUR	3,893,508 15,698,369	1,174,973 1,746,688	2,488,110 2,840,065	2,580,371 14,604,992
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	783	449,713		450,496
"IO" Accumulation Share Class (USD Hedged Class)	USD	18,220,995	16,023,484	1,055,508	33,188,971
"IO" Share Class (USD Hedged Class)	USD	3,233,369	239,736		3,473,105
"IXO" (Dis) (Cap Monthly) Share Class (USD Hedged Class) "P" Accumulation Share Class	USD EUR	4,486,726 2,521,537	216,115 519,962	568,120 250,043	4,134,721 2,791,456
"P" Accumulation Share Class (CHF Hedged Class)	CHF	520,889	90,665	16,925	594,629
"P" Accumulation Share Class (USD Hedged Class)	USD	693,796	466,531	396,875	763,452
"P" Share Class	EUR	175,132	661	52,001	123,792
"P" Share Class (GBP Hedged Class)	GBP	231,824	823	1.004.000	232,647
"P" Share Class (USD Hedged Class) "R" Accumulation Share Class	USD EUR	1,332,001 1,649,991	222,876 1,016,529	1,084,232 303,611	470,645 2,362,909
"R" Accumulation Share Class (USD Hedged Class)	USD	1,519,269	476,912	345,066	1,651,115
"R" Share Class	EUR	445,617	401,519	73,465	773,671
"R" Share Class (CHF Hedged Class)	CHF	503,863	728,322	293,644	938,541
"R" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class)	GBP USD	7,676,565	2,368,453	641,228	9,403,790
Global Fixed Income Portfolio (Hedged) Total	JSD	1,586,641 91,771,658	136,468 <b>35,827,848</b>	69,267 <b>21,657,823</b>	1,653,842 <b>105,941,683</b>
Global High Yield Portfolio		51,171,030	55,521,040	21,001,023	.50,0-1,003
Base Accumulation Share Class	USD	5,227,616	562,405	1,718,043	4,071,978
Base Accumulation Share Class (Duration Hedged Class)	USD	2,829,470		470,851	2,358,619

Base Accumidation Share Class (ESE Hedged Class)   SEK   154,755   100,336   48,351   212,802   Base Currency (Dis) (Gross Monthly) Share Class   USD   1,786,045   73,776   1,776,656   78,337   1,776,756   78,337   1,			Balance at			Balance at
Base Acumulation Share Class (ERF Hedged Class)   SEK   154,755   10.388   48,351   212,202   1,852   212,002   1,852   1,852   212,002   1,852   1,		Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
Base Currency (Dis) (Coross Monthly) Share Class   USD   17.86, M2   50.378   17.85, M2   78.327   7		051/	454.755	400 000	40.054	040 000
Base Currency (Dis) (Morthly) Share Class (Curation Hedged Class)			. ,		48,351	,
Base Currency (Dis) (Indunty) Share Class (Duration Hedged Class)					1 078 086	
Base Currency Phare Class   Clutter   Long Class   Long				30,370		
Base Currency Share Class (United hedged Class)				639,224		
Other Currency (Dis (Monthly) Share Class (CHF Hedged Class) (Duration Hedge		USD				1,253,528
Other Currency (Dis) (Monthly) Share Class (CHF Hedged Class) (Duration Hedg	Other Currency (Dis) (Gross Monthly) Share Class	HKD	892	26	_	918
Class) Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class) Other Currency (Ris) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Share Class (GBP Hedge		AUD	306,346	107,231	_	413,577
Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration He	Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class) (Duration Hedged	HKD	12 021			12 021
Class   Chem   Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class) (Du		ПКО	12,021	_	_	12,021
Other Currency (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration He		CHF	46.850	_	_	46.850
Class   Cher Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)   CHF   Currency Accumulation Share Class (EUR Hedged Class)   EUR   2,495,838   296,327   1,007,660   1,784,505   Cher Currency Accumulation Share Class (EUR Hedged Class)   EUR   2,495,838   296,327   1,007,660   1,784,505   Cher Currency Share Class (CHF Hedged Class)   CHF   Currency Share Class (CHF Hedged Class)   CHF			,			,
Class	Class)	SGD	119,481	_	_	119,481
Other Currency Accumulation Share Class (EUR Hedged Class)   EUR   2,498,588   296,327   1,007,660   1,784,505   Class (CUF Hedged Class)   EUR   212,109   — — — — — — — — — — — — — — — — — —		CLIE	42.044		2.050	40 F04
Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)				206 227		
Class   Cher Currency Share Class (CHF Hedged Class)		EUK	2,490,000	290,321	1,007,000	1,764,505
Other Currency Share Class (CIFH Hodged Class)		EUR	212.109	_	17.271	194.838
Other Currency Share Class (CBP Hedged Class)				_		
"A' Share Class   USD   2,973,542   86,70   271,951   2,786,311   1"   1"   1"   1"   1"   1"   1"		GBP	374,352	40,227	17,770	
BF Share Class   USD   3,817	"A" (Dis) (Monthly) Share Class	USD	413,044	179,532	77,869	514,707
Fer (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class)	"A" Share Class			86,720	271,951	
Fer (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class)						
Fir Accumulation Share Class (EUR Hedged Class)				45,026		
FE Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)   EUR   3.55,123     65,609   299,714   FE Share Class (EUR Hedged Class)   EUR   6.488,907   58,013   514,793   6,663,127   67   58   58   58   58   58   58   58   5						
FE Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)						
FE Share Class (EUR Hedged Class)				18,979		
"G" Share Class"         USD         237,077         13,383         250,390         1,77         (Dis) (Monthly) Share Class (EUR Hedged Class)         EUR         1,176         30         -8,283,4164         17 (Dis) (Monthly) Share Class (EUR Hedged Class)         EUR         1,176         30         -8,283,4164         17 (Dis) (Monthly) Share Class (Duration Hedged Class)         USD         40,688         -7         -8,483,4164         17 (Accumulation Share Class (EUR Hedged Class)         EUR         1,936,407         2,883,464         791,931         40,698         -7         -8,408,888         -8,407,932         -8,408,888         -8         -8,407,932         -8,408,888         -8         -8,408,933         -8,119,907         -8,408,938         -8,408,938         -8,408,938         -8,408,933         -8,408,933         -8,408,933         -8,408,934,934         -8,408,934				589 013		
Tr (Dis) (Monthly) Share Class (EUR Hedged Class)						0,303,127
Tr   Cips   Monthly   Share Class   EUR   Hedged Class   EUR   1,176   30   3,76,319   1,338,045   17   Accumulation Share Class   USD   41,522,088   4,792,277   3,876,319   15,438,046   77   Accumulation Share Class   EUR   Hedged Class   EUR   1,936,407   2,863,464   791,931   40,079,400   74   Accumulation Share Class (EUR Hedged Class   EUR   1,936,407   2,863,464   791,931   40,079,400   77   Accumulation Share Class (EUR Hedged Class   EUR   1,945,0473   — —   1,1905   1,1905   — —   1,1905   1,1905   — — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — —   1,1905   — — —   1,1905   —   1,1905   —						45 834 164
Tr Accumulation Share Class (Duration Hedged Class)	"I" (Dis) (Monthly) Share Class (EUR Hedged Class)					
Tr Accumulation Share Class (EUR Hedged Class)					3,876,319	
Tr Accumulation Share Class (GBP Hedged Class)					_	
Time	"I" Accumulation Share Class (EUR Hedged Class)	EUR	1,936,407	2,863,464	791,931	4,007,940
"I" Share Class (EUR Hedged Class)         EUR 762,357         1,706,952         3,138,452         21,333,077           "I" Share Class (EUR Hedged Class)         GBP         186,208         17,938         17,565         186,581           "I" Share Class (GBP Hedged Class) (Duration Hedged Class)         GBP         186,208         17,938         17,565         186,581           "I" Share Class (GBP Hedged Class) (Duration Hedged Class)         GBP         186,208         17,938         17,565         186,581           "I" Accumulation Share Class (EUR Hedged Class)         GBP         11,064,810         313,867         6,394,246         4,984,431           "I" Accumulation Share Class (GBP Hedged Class)         GBP         821,325         356,080         108         11,177,297           "I" Accumulation Share Class (GBP Hedged Class)         JPY         54,829,265         4,922,498         1,602,435         5,149,327           "I" Share Class (GBP Hedged Class)         USD         4,179,305         523,699         984,969         3,718,035           "I" Share Class (CHF Hedged Class)         USD         4,179,305         523,699         984,969         3,718,035           "I" Share Class (CHF Hedged Class)         USD         4,179,305         526,809         9,84,969         3,718,035           "I"			11,905	_	_	11,905
Time						
"I" Share Class (GBP Hedged Class) (Duration Hedged Class)         GBP 54         17,938         17,565         186,581           "I" Share Class (GBP Hedged Class) (Duration Hedged Class)         AUD         15,689         454         —         16,143           "IO" Accumulation Share Class (LUR Hedged Class)         USD         11,064,810         313,867         6,394,246         4,994,431           "IO" Accumulation Share Class (GBP Hedged Class)         EUR         2,932,059         990,191         —         3,922,250           "IO" Accumulation Share Class (GBP Hedged Class)         GBP         821,325         356,080         108         1,177,297           "IO" Accumulation Share Class (GBP Hedged Class)         JPY         54,829,265         4,922,498         3,718,035           "IS" Accumulation Share Class (CHF Hedged Class)         USD         4,179,305         523,699         984,969         3,718,035           "IS" Accumulation Share Class (CHF Hedged Class)         USD         4,179,305         523,699         984,969         3,718,035           "IS" Accumulation Share Class (CHF Hedged Class)         USD         1,661,363         1,461,367         236,820         2,788,182           "IS" Accumulation Share Class (EUR Hedged Class)         USD         8,289,169         2,715,819         3,389,182         7,615,806						
"I' Share Class (GBP Hedged Class) (Duration Hedged Class)						
"IO" (Dis) (Quarterly) Share Class (AUD Hedged Class)				17,938	17,565	
"IO" Accumulation Share Class (EUR Hedged Class)				454	_	
"IO" Accumulation Share Class (EUR Hedged Class)					6 394 246	
"IO" Accumulation Share Class (GBP Hedged Class)					0,334,240	
"IO" Accumulation Share Class (JPY Hedged Class)					108	
"IO" Share Class "IS" Accumulation Share Class (CHF Hedged Class) "IS" Accumulation Share Class (CHF Hedged Class) "IS" Accumulation Share Class (EUR Hedged Class) "IS" Share Class (EUR Hedged Class) (Duration Hedged Class) "IS" Share Class (EUR Hedged Class) "IS" Share Class (EUR Hedged Class) "IS" Share Class (EUR Hedged Class) "IS" Share Class (CHF Hedged C						
"IS" Accumulation Share Class (CHF Hedged Class)         USD         7,598,340         2,590,644         1,045,787         9,143,197           "IS" Accumulation Share Class (CHF Hedged Class)         CHF         133,470         87,800         6,970         214,300           "IS" Accumulation Share Class (EUR Hedged Class)         CHF         1,553,635         1,461,367         236,820         2,788,182           "IS" Share Class (GBP Hedged Class)         GBP         957         264         638         583           "IS" Share Class (GBP Hedged Class)         USD         8,289,169         2,715,819         3,389,182         7,615,806           "IS" Share Class (GBP Hedged Class)         USD         1,010         421,165         —         422,175           "P" Share Class         USD         1,010         421,165         —         422,175           "P" Share Class (CHF Hedged Class)         USD         11,661         281,467         —         429,172           "P" Share Class (Monthly) Share Class (AUD Hedged Class)         USD         2,833,446         51,214         292,977         2,591,683           "R" Accumulation Share Class (CHF Hedged Class)         USD         2,833,446         51,214         292,977         2,591,683           "R" Accumulation Share Class (UF Hedged Class)						
"IS" Accumulation Share Class (EUR Hedged Class)       EUR       1,563,635       1,461,367       236,820       2,788,182         "IS" Accumulation Share Class (GBP Hedged Class)       GBP       957       264       638       583         "IS" Share Class       USD       8,289,169       2,715,819       3,389,182       7,615,806         "IS" Share Class (GBP Hedged Class)       USD       1,010       421,165       —       422,175         "P" Share Class       USD       1,010       421,165       —       422,175         "P" Share Class (MUD Hedged Class)       USD       1,1661       281,467       —       293,128         "R" (Dis) (Monthly) Share Class (AUD Hedged Class)       USD       31,839       6,815       —       293,128         "R" Accumulation Share Class (CHF Hedged Class)       USD       2,833,446       51,214       292,977       2,591,683         "R" Accumulation Share Class (CHF Hedged Class)       USD       47,779       —       40,29       47,512         "R" Accumulation Share Class (EUR Hedged Class)       EUR       247,512       —       —       247,512         "R" Accumulation Share Class (EUR Hedged Class)       EUR       247,512       —       —       247,512         "R" Accumulation Share Class (EUR Hedged	"IS" Accumulation Share Class	USD			1,045,787	
"IS" Accumulation Share Class (GBP Hedged Class)       GBP       957       264       638       583         "IS" Share Class (GBP Hedged Class)       GBP       4,415,093       13,284,529       396,684       17,302,938         "P" Accumulation Share Class (GBP Hedged Class)       USD       1,010       421,165       —       422,175         "P" Share Class       USD       11,061       281,467       —       293,128         "R" (Dis) (Monthly) Share Class (AUD Hedged Class)       USD       11,661       281,467       —       293,128         "R" Accumulation Share Class (CHF Hedged Class)       USD       2,833,446       51,214       292,977       2,591,683         "R" Accumulation Share Class (CHF Hedged Class)       CHF       58,812       100       3,600       55,312         "R" Accumulation Share Class (CHF Hedged Class)       CHF       101,417       —       21,269       80,148         "R" Accumulation Share Class (EUR Hedged Class)       USD       47,779       —       4,029       43,750         "R" Accumulation Share Class (EUR Hedged Class)       EUR       3,461,550       690,962       476,686       3,675,826         "R" Accumulation Share Class (EUR Hedged Class)       USD       1,911,055       339,882       152,815       2,098,122 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
"IS" Share Class (GBP Hedged Class) "B" Accumulation Share Class (AUD Hedged Class) "R" Accumulation Share Class (AUD Hedged Class) "R" Accumulation Share Class (AUD Hedged Class) "B" Accumulation Share Class (CHF Hedged Class) "B" Accumulation Share Class (EUR Hedged Class) "B" Share Class (Duration Hedged Class) "B" Share Class (DHF Share Class (DHF Share Class (DHF Share Class (DH						
"IS" Share Class (GBP Hedged Class) "P" Accumulation Share Class "P" Share Class "R" (Dis) (Monthly) Share Class (AUD Hedged Class) "R" (Dis) (Monthly) Share Class (AUD Hedged Class) "R" (Dis) (Monthly) Share Class (AUD Hedged Class) "R" Accumulation Share Class (CHF Hedged Class) "R" Accumulation Share Class (Duration Hedged Class) "R" Accumulation Share Class (EUR Hedged Class) "R" Share Class (EUR Hedged Class) "R" Share Class (EUR Hedged Class) "R" Share Class (Duration Hedged Class) "R" Share Class (Duration Hedged Class) "R" Share Class (Duration Hedged Class) "R" Share Class (EUR Pertially Hedged Class) "R" Accumulation Share Class "R" Share Class (EUR Partially Hedged Class) "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Accumulatio						
"P" Accumulation Share Class       USD       1,010       421,165       — 422,175         "P" Share Class       USD       11,061       281,467       — 293,128         "R" (Dis) (Monthly) Share Class (AUD Hedged Class)       AUD       31,839       6,815       — 38,654         "R" Accumulation Share Class (CHF Hedged Class)       USD       2,833,446       51,214       292,977       2,591,683         "R" Accumulation Share Class (CHF Hedged Class)       CHF       58,812       100       3,600       55,312         "R" Accumulation Share Class (CHF Hedged Class)       CHF       101,417       — 21,269       80,148         "R" Accumulation Share Class (EUR Hedged Class)       USD       47,779       — 4,029       43,750         "R" Accumulation Share Class (EUR Hedged Class)       EUR       3,461,550       690,962       476,866       3,675,826         "R" Accumulation Share Class (EUR Hedged Class)       EUR       247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,512       — — — 247,5						
"P" Share Class         USD         11,661         281,467         — 293,128           "R" (Dis) (Monthy) Share Class (AUD Hedged Class)         USD         31,839         6,815         — 38,654           "R" Accumulation Share Class (CHF Hedged Class)         USD         2,833,446         51,214         292,977         25,916,833           "R" Accumulation Share Class (CHF Hedged Class)         CHF         58,812         100         3,600         55,312           "R" Accumulation Share Class (CHF Hedged Class) (Duration Hedged Class)         USD         47,779         — 4,029         43,750           "R" Accumulation Share Class (EUR Hedged Class)         EUR         3,461,550         690,962         476,686         3,675,826           "R" Accumulation Share Class (EUR Hedged Class)         EUR         247,512         —         —         247,512           "R" Accumulation Share Class (SEK Hedged Class)         SEK         10,442         —         —         10,442           "R" Share Class         CHF Hedged Class)         USD         1,911,055         339,882         152,815         2,098,122           "R" Share Class (CHF Hedged Class)         USD         730,852         10,425         37,629         703,648           "R" Share Class (EUR Hedged Class)         USD         730,852					396,684	
"R" (Dis) (Monthly) Share Class (AUD Hedged Class)       AUD       31,839       6,815       —       38,654         "R" Accumulation Share Class (CHF Hedged Class)       CHF       58,812       100       3,600       55,312         "R" Accumulation Share Class (CHF Hedged Class)       CHF       58,812       100       3,600       55,312         "R" Accumulation Share Class (CHF Hedged Class) (Duration Hedged Class)       CHF       101,417       —       21,269       80,148         "R" Accumulation Share Class (Duration Hedged Class)       USD       47,779       —       40,29       43,750         "R" Accumulation Share Class (EUR Hedged Class)       EUR       3,461,550       690,962       476,686       3,675,826         "R" Accumulation Share Class (EUR Hedged Class)       EUR       247,512       —       —       —       247,512         "R" Accumulation Share Class (SEK Hedged Class)       USD       1,911,055       339,882       152,815       2,098,122         "R" Share Class (CHF Hedged Class)       CHF       793,140       18,343       94,232       717,251         "R" Share Class (Duration Hedged Class)       USD       730,852       10,425       37,629       703,648         "R" Share Class (EUR Hedged Class)       USD       730,852       10,462					_	
"R" Accumulation Share Class         USD         2,833,446         51,214         292,977         2,591,683           "R" Accumulation Share Class (CHF Hedged Class)         CHF         58,812         100         3,600         55,312           "R" Accumulation Share Class (CHF Hedged Class)         CHF         101,417         —         21,269         80,148           "R" Accumulation Share Class (Duration Hedged Class)         USD         47,779         —         4,029         43,750           "R" Accumulation Share Class (EUR Hedged Class)         EUR         3,61,550         690,962         476,686         3,675,826           "R" Accumulation Share Class (EUR Hedged Class)         EUR         247,512         —         —         —         247,512           "R" Accumulation Share Class (SEK Hedged Class)         SEK         10,442         —         —         —         247,512         —         —         —         247,512         —         —         —         247,512         —         —         —         247,512         —         —         —         247,512         —         —         —         247,512         —         —         —         247,512         —         —         —         247,512         —         —         —         <						
"R" Accumulation Share Class (CHF Hedged Class)       CHF       58,812       100       3,600       55,312         "R" Accumulation Share Class (CHF Hedged Class) (Duration Hedged Class)       CHF       101,417       —       21,269       80,148         "R" Accumulation Share Class (Duration Hedged Class)       USD       47,779       —       4,029       43,750         "R" Accumulation Share Class (EUR Hedged Class)       EUR       3,461,550       690,962       476,686       3,675,826         "R" Accumulation Share Class (SEK Hedged Class) (Duration Hedged Class)       EUR       247,512       —       —       247,512         "R" Accumulation Share Class (SEK Hedged Class)       SEK       10,442       —       —       10,442         "R" Share Class       CHF       1931,055       339,882       152,815       2,098,122         "R" Share Class (CHF Hedged Class)       USD       730,852       10,425       37,629       703,648         "R" Share Class (Duration Hedged Class)       USD       730,852       10,425       37,629       703,648         "R" Share Class (EUR Hedged Class)       EUR       896,066       104,623       231,920       768,769         "R" Share Class (GBP Hedged Class)       EUR       1,796,476       196,857       356,656       1,636,6						
"R" Accumulation Share Class (CHF Hedged Class) (Duration Hedged Class)       CHF       101,417       —       21,269       80,148         "R" Accumulation Share Class (Duration Hedged Class)       USD       47,779       —       4,029       43,750         "R" Accumulation Share Class (EUR Hedged Class)       EUR       3,461,550       690,962       476,868       3,675,826         "R" Accumulation Share Class (EUR Hedged Class)       EUR       3,461,550       690,962       476,868       3,675,826         "R" Accumulation Share Class (EUR Hedged Class)       EUR       247,512       —       —       —       247,512         "R" Share Class (SEK Hedged Class)       USD       1,911,055       339,882       152,815       2,098,122         "R" Share Class (CHF Hedged Class)       CHF       793,140       18,343       94,232       717,251         "R" Share Class (Duration Hedged Class)       USD       730,852       10,425       37,629       703,648         "R" Share Class (Duration Hedged Class)       EUR       896,066       104,623       231,920       768,769         "R" Share Class (EUR Hedged Class)       GBP       1,796,476       196,857       356,656       1,636,677         Global High Yield Portfolio Total       238,212,866       49,697,246       34,194,443						
"R" Accumulation Share Class (Duration Hedged Class)       USD       47,779       —       4,029       43,750         "R" Accumulation Share Class (EUR Hedged Class)       EUR       3,461,550       690,962       476,686       3,675,826         "R" Accumulation Share Class (EUR Hedged Class)       EUR       247,512       —       —       —       247,512         "R" Accumulation Share Class (EUR Hedged Class)       SEK       10,442       —       —       10,442         "R" Share Class       USD       1,911,055       339,882       152,815       2,098,122         "R" Share Class (CHF Hedged Class)       CHF       793,140       18,343       94,232       717,251         "R" Share Class (Duration Hedged Class)       USD       730,852       10,425       37,629       703,648         "R" Share Class (EUR Hedged Class)       EUR       896,066       104,623       231,920       768,769         "R" Share Class (GBP Hedged Class)       GBP       1,796,476       196,857       356,656       1,636,677         Global High Yield Portfolio Total       238,212,866       49,697,246       34,194,443       253,715,669         Global Sovereign Bond Portfolio       Base Accumulation Share Class       USD       2,665       25       —       2,690						
"R" Accumulation Share Class (EUR Hedged Class)       EUR       3,461,550       690,962       476,686       3,675,826         "R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)       EUR       247,512       —       —       247,512         "R" Accumulation Share Class (SEK Hedged Class)       SEK       10,442       —       —       —       10,442         "R" Share Class       USD       1,911,055       339,882       152,815       2,098,122         "R" Share Class (CHF Hedged Class)       CHF       793,140       18,343       94,232       717,251         "R" Share Class (Duration Hedged Class)       USD       730,852       10,425       37,629       703,648         "R" Share Class (EUR Hedged Class)       EUR       896,066       104,623       231,920       768,769         "R" Share Class (GBP Hedged Class)       GBP       1,796,476       196,857       356,656       1,636,677         Global High Yield Portfolio       Base Accumulation Share Class       USD       2,665       25       —       2,690         Base Accumulation Share Class       USD       977       1       172       806         "I" Accumulation Share Class       USD       28,188       15,559       27,146       16,601         <				_		
"R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)       EUR 247,512       — 247,512         "R" Accumulation Share Class (SEK Hedged Class)       SEK 10,442       — 10,442         "R" Share Class (Dustion Hedged Class)       USD 1,191,055       339,882       152,815       2,098,122         "R" Share Class (CHF Hedged Class)       CHF 793,140       18,343       94,232       717,251         "R" Share Class (Duration Hedged Class)       USD 730,852       10,425       37,629       703,648         "R" Share Class (EUR Hedged Class)       EUR 896,066       104,623       231,920       768,769         "R" Share Class (GBP Hedged Class)       GBP 1,796,476       196,857       356,656       1,636,675         Global High Yield Portfolio Total       238,212,866       49,697,246       34,194,443       253,715,669         Global Sovereign Bond Portfolio       USD 2,665       25       — 2,690         Base Accumulation Share Class       USD 977       1 172       806         "I" Accumulation Share Class       USD 28,188       15,559       27,146       16,601         "I" Accumulation Share Class (EUR Partially Hedged Class)       EUR 754,063       710,468       173,242       1,291,289	"R" Accumulation Share Class (EUR Hedged Class)			690,962		
"R" Share Class         USD         1,911,055         339,882         152,815         2,098,122           "R" Share Class (CHF Hedged Class)         CHF         793,140         18,343         94,232         717,251           "R" Share Class (Duration Hedged Class)         USD         730,852         10,425         37,629         703,648           "R" Share Class (EUR Hedged Class)         EUR         896,066         104,623         231,920         768,769           "R" Share Class (GBP Hedged Class)         GBP         1,796,476         196,857         356,656         1,636,677           Global High Yield Portfolio         GBP         238,212,866         49,697,246         34,194,443         253,715,669           Global Sovereign Bond Portfolio         Base Accumulation Share Class         USD         2,665         25         —         2,690           Base Currency Share Class         USD         977         1         172         806           "I" Accumulation Share Class         USD         28,188         15,559         27,146         16,601           "I" Accumulation Share Class (EUR Partially Hedged Class)         EUR         754,063         710,468         173,242         1,291,289	"R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR		_	_	247,512
"R" Share Class (CHF Hedged Class)         CHF "793,140"         18,343         94,232         717,251           "R" Share Class (Duration Hedged Class)         USD "730,852         10,425         37,629         703,648           "R" Share Class (EUR Hedged Class)         EUR 896,066         104,623         231,920         768,769           "R" Share Class (GBP Hedged Class)         GBP 1,796,476         196,857         356,656         1,636,677           Global High Yield Portfolio Total         238,212,866         49,697,246         34,194,443         253,715,669           Global Sovereign Bond Portfolio         USD 2,665         25         — 2,690           Base Accumulation Share Class         USD 977         1 172         806           "I" Accumulation Share Class         USD 28,188         15,559         27,146         16,601           "I" Accumulation Share Class         EUR 754,063         710,468         173,242         1,291,289				_	_	
"R" Share Class (Duration Hedged Class)       USD 730,852       10,425       37,629       703,648         "R" Share Class (EUR Hedged Class)       EUR 896,066       104,623       231,920       768,769         "R" Share Class (GBP Hedged Class)       GBP 1,796,476       196,857       356,656       1,636,677         Global High Yield Portfolio Total       238,212,866       49,697,246       34,194,443       253,715,669         Global Sovereign Bond Portfolio       USD 2,665       25       —       2,690         Base Accumulation Share Class       USD 977       1       172       806         "I" Accumulation Share Class       USD 28,188       15,559       27,146       16,601         "I" Accumulation Share Class (EUR Partially Hedged Class)       EUR 754,063       710,468       173,242       1,291,289						
"R" Share Class (EUR Hedged Class)         EUR GBP Hedged Class (GBP Hedged Class)         896,066 (GBP Hedged Class)         104,623 (GBP Hedged Class)         231,920 (GBP Hedged Class)         768,769 (GBP Hedged Class)         1,796,476 (GBP Hedged Class)         196,857 (GBP Hedged Class)         1,636,677 (GBP Hedged Class)         1,796,476 (GBP Hedged Class)         49,697,246 (GBP Hedged Class)         253,715,669 (GBP Hedged Class)         2,665 (GBP Hedged Class)         25 (GBP Hedged Class)         2,690 (GBP Hedged Class)						
"R" Share Class (GBP Hedged Class)         GBP [1,796,476]         196,857         356,656         1,636,677           Global High Yield Portfolio Total         238,212,866         49,697,246         34,194,443         253,715,669           Global Sovereign Bond Portfolio Base Accumulation Share Class         USD         2,665         25         —         2,690           Base Currency Share Class         USD         977         1         172         806           "I" Accumulation Share Class         USD         28,188         15,559         27,146         16,601           "I" Accumulation Share Class (EUR Partially Hedged Class)         EUR         754,063         710,468         173,242         1,291,289						
Global High Yield Portfolio Total         238,212,866         49,697,246         34,194,443         253,715,669           Global Sovereign Bond Portfolio         Base Accumulation Share Class         USD 2,665         25         —         2,690           Base Currency Share Class         USD 977         1         172         806           "I" Accumulation Share Class         USD 28,188         15,559         27,146         16,601           "I" Accumulation Share Class (EUR Partially Hedged Class)         EUR 754,063         710,468         173,242         1,291,289						
Global Sovereign Bond Portfolio           Base Accumulation Share Class         USD         2,665         25         —         2,690           Base Currency Share Class         USD         977         1         172         806           "I" Accumulation Share Class         USD         28,188         15,559         27,146         16,601           "I" Accumulation Share Class (EUR Partially Hedged Class)         EUR         754,063         710,468         173,242         1,291,289	, /	GBP				
Base Accumulation Share Class         USD         2,665         25         —         2,690           Base Currency Share Class         USD         977         1         172         806           "I" Accumulation Share Class         USD         28,188         15,559         27,146         16,601           "I" Accumulation Share Class (EUR Partially Hedged Class)         EUR         754,063         710,468         173,242         1,291,289			238,212,866	49,697,246	34,194,443	253,715,669
Base Currency Share Class         USD         977         1         172         806           "I" Accumulation Share Class         USD         28,188         15,559         27,146         16,601           "I" Accumulation Share Class (EUR Partially Hedged Class)         EUR         754,063         710,468         173,242         1,291,289				-		
"I" Accumulation Share Class         USD         28,188         15,559         27,146         16,601           "I" Accumulation Share Class (EUR Partially Hedged Class)         EUR         754,063         710,468         173,242         1,291,289					_	
"I" Accumulation Share Class (EUR Partially Hedged Class) EUR 754,063 710,468 173,242 1,291,289						
	"I" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (GBP Partially Hedged Class)	GBP	754,063 2,743,669	710,468 5,107	173,242 185,630	1,291,289 2,563,146

	Currency	Balance at 30-Nov-2020	Subscriptions	Redemptions	Balance at 31-May-2021
Global Sovereign Bond Portfolio (Continued)			· ·	· ·	
"I" Share Class	USD	213	122	_	335
"I" Share Class (GBP Partially Hedged Class)	GBP	99	2		101
Global Sovereign Bond Portfolio Total		3,529,874	731,284	386,190	3,874,968
Short Duration Opportunistic Corporate Bond Portfolio	1100	0.044	404		40.040
Base Accumulation Share Class Base Currency (Dis) (Quarterly) Share Class	USD USD	9,914 127	434 2	_	10,348 129
Base Currency Share Class	USD	12,853	3	_	12,856
Other Currency (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	90	432	32	490
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	210	569		779
"A" (Dis) (Quarterly) Share Class "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	USD EUR	9,422 4,609	1,074	843 173	9,653 4,436
"E" Accumulation Share Class	EUR	100	11,047	153	10,994
"E" Accumulation Share Class (EUR Hedged Class)	EUR	19,431	1,813	2,183	19,061
"I" (Dis) (Quarterly) Share Class (GBP Hedged Class)	GBP	76	1	_	77
"I" Accumulation Share Class "I" Accumulation Share Class	EUR USD	100 342.559	235,687	90,546	100 487,700
"I" Accumulation Share Class (EUR Hedged Class)	EUR	78,821	14,992	26,914	66,899
"I" Share Class	USD	25,330	1	_	25,331
"IXO" (Dis) (Cap Monthly) Share Class	USD	120,556	20,717	48,382	92,891
"P" (Dis) (Quarterly) Share Class "P" Accumulation Share Class	USD USD	108,023 504,695	5,147 33,758	61,039 34,374	52,131 504,079
"P" Accumulation Share Class (EUR Hedged Class)	EUR	15,075	-	6,915	8,160
"P" Share Class	USD	22,705	313	4,311	18,707
"P" Share Class (EUR Hedged Class)	EUR	27	1	_	28
"P" Share Class (GBP Hedged Class) "R" (Dis) (Quarterly) Share Class	GBP USD	44,435 9,171	1,659 1,663	_	46,094 10,834
"R" Accumulation Share Class	USD	50,090	48,581	5,590	93,081
"R" Accumulation Share Class (EUR Hedged Class)	EUR	24	_	_	24
"R" Share Class	USD	22,652	936	1,676	21,912
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	5,168 238	17 20	168 108	5,017 150
, -	GBF				
Short Duration Opportunistic Corporate Bond Portfolio Total		1,406,501	378,867	283,407	1,501,961
US Dollar Short Duration Bond Portfolio "I" Accumulation Share Class	LICD	1 000 004	940.819	670.000	0.070.540
"I" Share Class	USD USD	1,803,984 208,302	44,168	672,260 7,694	2,072,543 244,776
"P" Accumulation Share Class	USD	555,322	182,153	138,055	599,420
"P" Share Class	USD	71,815	122,643	17,249	177,209
"R" Accumulation Share Class	USD	270,671	58,702	64,800	264,573
"R" Share Class US Dollar Short Duration Bond Portfolio Total	USD	139,366	29,942	34,505	134,803
		3,049,460	1,378,427	934,563	3,493,324
US Fixed Income Portfolio Base Accumulation Share Class	USD	123,821	10,993	_	134,814
Base Currency (Dis) (Monthly) Share Class	USD	1,143	6	_	1,149
Base Currency Share Class	USD	172,964	96,980	7,357	262,587
"A" (Dis) (Monthly) Share Class	USD	53,539	25,335	3,533	75,341
"A" Share Class "B" Share Class	USD USD	180,499 1,019	1,985 3	5,465	177,019 1,022
"E" Accumulation Share Class	EUR	207,518	28,437	61,699	174,256
"I" Accumulation Share Class	USD	4,419,444	7,686,832		11,019,981
"I" Share Class	USD	298,691	9,973,284	9,978,342	293,633
"P" (Dis) (Monthly) Share Class "P" Accumulation Share Class	USD USD	1,196 2,327,193	10 393,956	131,395	1,206 2,589,754
"P" Share Class	USD	26,669	741	26,669	741
"R" Accumulation Share Class	USD	324,046	103,561	263,267	164,340
"R" Share Class	USD	52,388	27,321	197	79,512
US Fixed Income Portfolio Total		8,190,130	18,349,444	11,564,219	14,975,355
US Mortgage Backed Securities Portfolio		404.00-		00 10-	440 155
Base Accumulation Share Class	USD	134,038 423 697	7,542 26.579	22,428 55,513	119,152 394,763
	USD	423,697	7,542 26,579	55,513	394,763
Base Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class	USD PLN USD	423,697 332,749 314,438	26,579 — 26,876	55,513 49,407 24,106	394,763 283,342 317,208
Base Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class "E" Accumulation Share Class (EUR Hedged Class)	USD PLN USD EUR	423,697 332,749 314,438 575,557	26,579 — 26,876 29,625	55,513 49,407 24,106 320,054	394,763 283,342 317,208 285,128
Base Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	USD PLN USD EUR USD	423,697 332,749 314,438 575,557 10,647,203	26,579 — 26,876 29,625 878,121	55,513 49,407 24,106 320,054 558,245	394,763 283,342 317,208 285,128 10,967,079
Base Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class)	USD PLN USD EUR USD EUR	423,697 332,749 314,438 575,557 10,647,203 1,594,459	26,579 — 26,876 29,625	55,513 49,407 24,106 320,054	394,763 283,342 317,208 285,128 10,967,079 869,504
Base Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	USD PLN USD EUR USD	423,697 332,749 314,438 575,557 10,647,203 1,594,459 5,218	26,579 — 26,876 29,625 878,121	55,513 49,407 24,106 320,054 558,245	394,763 283,342 317,208 285,128 10,967,079 869,504 5,218
Base Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Share Class "IO" (Dis) (Cap Monthly) Share Class	USD PLN USD EUR USD EUR GBP USD USD	423,697 332,749 314,438 575,557 10,647,203 1,594,459 5,218 1,225,400 19,874,298	26,579 26,876 29,625 878,121 113,676 — 569,218	55,513 49,407 24,106 320,054 558,245	394,763 283,342 317,208 285,128 10,967,079 869,504 5,218 1,225,400 17,014,646
Base Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Share Class "I" Of Class (GBP Hedged Class) "I" Share Class "IO" Share Class	USD PLN USD EUR USD EUR USD USD USD USD	423,697 332,749 314,438 575,557 10,647,203 1,594,459 5,218 1,225,400 19,874,298 2,297,064	26,579 26,876 29,625 878,121 113,676 — 569,218 119,718	55,513 49,407 24,106 320,054 558,245 838,631 — 3,428,870	394,763 283,342 317,208 285,128 10,967,079 869,504 5,218 1,225,400 17,014,646 2,416,782
Base Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Share Class "IO" (Dis) (Cap Monthly) Share Class "IO" Share Class "P" Accumulation Share Class	USD PLN USD EUR USD EUR GBP USD USD USD USD	423,697 332,749 314,438 575,557 10,647,203 1,594,459 5,218 1,225,400 19,874,298 2,297,064 996,479	26,579 26,876 29,625 878,121 113,676 — 569,218 119,718 260,302	55,513 49,407 24,106 320,054 558,245 838,631 — 3,428,870 — 29,174	394,763 283,342 317,208 285,128 10,967,079 869,504 5,218 1,225,400 17,014,646 2,416,782 1,227,607
Base Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Share Class "I" Share Class "I" Share Class "I" Share Class	USD PLN USD EUR USD EUR USD USD USD USD USD USD	423,697 332,749 314,438 575,557 10,647,203 1,594,459 5,218 1,225,400 19,874,298 2,297,064 996,479 40,052	26,579 26,876 29,625 878,121 113,676 ———————————————————————————————————	55,513 49,407 24,106 320,054 558,245 838,631 — — 3,428,870 — 29,174 4,248	394,763 283,342 317,208 285,128 10,967,079 869,504 5,218 1,225,400 17,014,646 2,416,782 1,227,607 36,212
Base Accumulation Share Class Base Currency Share Class "A" Accumulation Share Class (PLN Hedged Class) "A" Share Class "E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Share Class "IO" (Dis) (Cap Monthly) Share Class "IO" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class	USD PLN USD EUR USD EUR GBP USD USD USD USD	423,697 332,749 314,438 575,557 10,647,203 1,594,459 5,218 1,225,400 19,874,298 2,297,064 996,479	26,579 26,876 29,625 878,121 113,676 — 569,218 119,718 260,302	55,513 49,407 24,106 320,054 558,245 838,631 — 3,428,870 — 29,174	394,763 283,342 317,208 285,128 10,967,079 869,504 5,218 1,225,400 17,014,646 2,416,782 1,227,607

		Balance at			Balance at
	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
Emerging Markets Multi-Asset Portfolio					
Base Accumulation Share Class	USD USD	4,288	5,006	1,387	7,907
Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class	USD	50,573 26,491	636 2,917	13,309 10,706	37,900 18,702
Base Currency (Dis) (Monthly) Share Class	USD	158	2,517	10,700	159
Base Currency Share Class	USD	104	1	_	105
Other Currency (Dis) (Cap Monthly) Share Class (AUD Partially Hedged Class)	AUD	19,160	335	8,340	11,155
Other Currency (Dis) (Cap Monthly) Share Class (EUR Partially Hedged Class)	EUR	5,012	1,999	743	6,268
Other Currency (Dis) (Cap Monthly) Share Class (GBP Partially Hedged Class)	GBP	14,407	1,463	457	15,413
Other Currency (Dis) (Cap Monthly) Share Class (SGD Partially Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class	SGD HKD	141,369 816	4,182 13	38,760	106,791 829
Other Currency (Dis) (Gross Monthly) Share Class (AUD Partially Hedged Class)	AUD	1,664	26	_	1,690
Other Currency (Dis) (Gross Monthly) Share Class (GBP Partially Hedged Class)	GBP	1,110	17	_	1,127
Other Currency (Dis) (Gross Monthly) Share Class (SGD Partially Hedged Class)	SGD	39,878	3,962	8,761	35,079
"E" Accumulation Share Class	EUR	421	_	136	285
"E" Share Class	EUR	311	2		313
"I" Accumulation Share Class	USD	727	33	246	514
"I" Share Class "P" Accumulation Share Class	USD USD	105 100	3	_	108 100
"P" Share Class	USD	100		_	100
"R" Accumulation Share Class	USD	100	_	_	100
"R" Share Class	USD	105	2	_	107
Emerging Markets Multi-Asset Portfolio Total		307,003	20,600	82,845	244,758
ESG-Enhanced Global Multi-Asset Balanced Portfolio			20,000	02,010	2,
Base Accumulation Share Class	USD	86,853	17,344	15,702	88,495
Base Currency Share Class	USD	3,578	1,457	499	4,536
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	58,722	30,669	10,987	78,404
Other Currency Share Class (EUR Partially Hedged Class)	EUR	26,422	38	1,097	25,363
Other Currency Share Class (GBP Partially Hedged Class)	GBP	49,673	1,207	5,858	45,022
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	43,934	14,925	6,583	52,276
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class)	USD EUR	149,084 2,100	2,520	75,440	76,164 2,100
"I" Share Class	USD	6,555	1	_	6,556
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	100		_	100
"R" Share Class (GBP Partially Hedged Class)	GBP	269,091	80,474	29,187	320,378
ESG-Enhanced Global Multi-Asset Balanced Portfolio Total		696,112	148,635	145,353	699,394
Global Multi-Asset Conservative Portfolio					
Base Accumulation Share Class	USD	64,686	52,297	12,988	103,995
Base Currency Share Class	USD	2,095	49	1,707	437
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	62,664	39,922	13,624	88,962
Other Currency Share Class (EUR Partially Hedged Class)	EUR	4,893	463	4,137	1,219
Other Currency Share Class (GBP Partially Hedged Class)	GBP	21,070	1,199	6,008	16,261
"E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class	EUR	60,537	35,963	10,231	86,269
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class)	USD EUR	2,477,818 13,396	156,959	242,126 10,863	2,392,651 2,533
"I" Accumulation Share Class (EBP Partially Hedged Class)	GBP	452,321	139	27,300	425,160
"I" Share Class	USD	110	2	27,000	112
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	1,356	_	_	1,356
"R" Share Class (GBP Partially Hedged Class)	GBP	200,139	52,217	42,117	210,239
Global Multi-Asset Conservative Portfolio Total		3,361,085	339,210	371,101	3,329,194
Global Multi-Asset Growth Portfolio					
Base Accumulation Share Class	USD	47,929	1,497	13,501	35,925
Base Currency Share Class	USD	1,984	_	164	1,820
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	6,419	4,837	304	10,952
Other Currency Share Class (EUR Partially Hedged Class)		3,400	_	1,457	1,943
	EUR				8,543
Other Currency Share Class (GBP Partially Hedged Class)	GBP	11,265		2,722	
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class)	GBP EUR	11,265 11,075	321 43.020	5,154	6,242
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class	GBP EUR USD	11,265 11,075 1,220,178	321 43,029		6,242 1,098,401
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class)	GBP EUR USD EUR	11,265 11,075 1,220,178 100		5,154	6,242 1,098,401 100
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class	GBP EUR USD	11,265 11,075 1,220,178		5,154	6,242 1,098,401 100 107
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class	GBP EUR USD EUR USD	11,265 11,075 1,220,178 100 107		5,154	6,242 1,098,401 100 107 100 79,815
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class)	GBP EUR USD EUR USD EUR	11,265 11,075 1,220,178 100 107 100	43,029 — — —	5,154 164,806 — —	6,242 1,098,401 100 107 100 79,815
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) Global Multi-Asset Growth Portfolio Total	GBP EUR USD EUR USD EUR	11,265 11,075 1,220,178 100 107 100 68,599	43,029 — — — 23,332	5,154 164,806 — — — — 12,116	6,242 1,098,401 100 107 100 79,815
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class)	GBP EUR USD EUR USD EUR GBP	11,265 11,075 1,220,178 100 107 100 68,599	43,029 — — — 23,332	5,154 164,806 — — — — 12,116	6,242 1,098,401 100 107 100 79,815 1,243,948
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class)  Global Multi-Asset Growth Portfolio Total  Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class	GBP EUR USD EUR USD EUR GBP	11,265 11,075 1,220,178 100 107 100 68,599 1,371,156	43,029 — — 23,332 73,016	5,154 164,806 — — — — — — — — — — — 200,224	6,242 1,098,401 100 107 100 79,815 <b>1,243,948</b>
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class)  Global Multi-Asset Growth Portfolio Total  Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class	GBP EUR USD EUR GBP	11,265 11,075 1,220,178 100 107 100 68,599 1,371,156 6,643 295,446 322,711	43,029 — — 23,332 <b>73,016</b> 13,724 109,767 745,720	5,154 164,806 ————————————————————————————————————	6,242 1,098,401 100 107 100 79,815 1,243,948 13,720 386,174 869,268
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class)  Global Multi-Asset Growth Portfolio Total  Global Multi-Asset Income Portfolio  Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency Share Class	GBP EUR USD EUR GBP USD USD USD USD	11,265 11,075 1,220,178 100 107 100 68,599 1,371,156 6,643 295,446 322,711 34,395	43,029 — — 23,332 73,016 13,724 109,767 745,720 19,790	5,154 164,806 ————————————————————————————————————	6,242 1,098,401 100 107 100 79,815 1,243,948 13,720 386,174 869,268 50,079
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class)  Global Multi-Asset Growth Portfolio Total  Global Multi-Asset Income Portfolio  Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class  Other Currency (Dis) (Gross Monthly) Share Class	GBP EUR USD EUR USD EUR GBP	11,265 11,075 1,220,178 100 107 100 68,599 1,371,156 6,643 295,446 322,711 34,395 216,737	43,029 — — 23,332 73,016 13,724 109,767 745,720 19,790 5,960,352	5,154 164,806 ————————————————————————————————————	6,242 1,098,401 100 107 100 79,815 1,243,948 13,720 386,174 869,268 50,079 5,911,960
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class) "Global Multi-Asset Growth Portfolio Total  Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class	GBP EUR USD EUR GBP USD USD USD USD USD HKD AUD	11,265 11,075 1,220,178 100 107 100 68,599 1,371,156 6,643 295,446 322,711 34,395 216,737 17,439	43,029 	5,154 164,806 ————————————————————————————————————	6,242 1,098,401 100 107 100 79,815 <b>1,243,948</b> 13,720 386,174 869,268 50,079 5,911,960 262,687
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class)  Global Multi-Asset Growth Portfolio Total  Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	GBP EUR USD EUR USD EUR GBP USD USD USD USD USD HKD AUD EUR	11,265 11,075 1,220,178 100 107 100 68,599 1,371,156 6,643 295,446 322,711 34,395 216,737	43,029 — 23,332 73,016 13,724 109,767 745,720 19,790 5,960,352 255,950 5	5,154 164,806 ————————————————————————————————————	6,242 1,098,401 100 107 100 79,815 1,243,948 13,720 386,174 869,268 50,079 5,911,960 262,687 287
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class)  Global Multi-Asset Growth Portfolio Total  Global Multi-Asset Income Portfolio  Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	GBP EUR USD EUR USD EUR GBP USD USD USD USD HKD AUD EUR SGD	11,265 11,075 1,220,178 100 107 100 68,599 1,371,156 6,643 295,446 322,711 34,395 216,737 17,439 282	43,029 	5,154 164,806 ————————————————————————————————————	6,242 1,098,401 100 107 100 79,815 <b>1,243,948</b> 13,720 386,174 869,268 50,079 5,911,960 262,687 3,205
Other Currency Share Class (GBP Partially Hedged Class) "E" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class "R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class)  Global Multi-Asset Growth Portfolio Total  Global Multi-Asset Income Portfolio Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	GBP EUR USD EUR USD EUR GBP USD USD USD USD USD HKD AUD EUR	11,265 11,075 1,220,178 100 107 100 68,599 1,371,156 6,643 295,446 322,711 34,395 216,737 17,439	43,029 — 23,332 73,016 13,724 109,767 745,720 19,790 5,960,352 255,950 5	5,154 164,806 ————————————————————————————————————	6,242 1,098,401 100 107 100

		Balance at			Balance at
	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
Global Multi-Asset Income Portfolio (Continued)	EUD	7.007	05.007	020	22.054
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class) "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR EUR	7,907 55,969	25,667 13,539	920 4,988	32,654 64,520
"E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	2,028	16,267	4,988	18,228
"E" Accumulation Share Class (EUR Hedged Class)	EUR	32,254	2,898	6,037	29,115
"I" Accumulation Share Class	USD	14,616	660	814	14,462
"I" Accumulation Share Class (EUR Hedged Class)	EUR	11,699	298	2,552	9,445
"I" Share Class	USD	473	4	40	437
"P" Accumulation Share Class	USD	100	_	_	100
"P" Share Class	USD	119	3		122
"R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)	GBP	78,883	3,654	5,644	76,893
"R" Accumulation Share Class (EUR Hedged Class) "R" Share Class (EUR Hedged Class)	EUR EUR	79 97	11	_	79 108
"R" Share Class (GBP Hedged Class)	GBP	1,011	132	254	889
Global Multi-Asset Income Portfolio Total	ODI	1,127,217	7,177,108	532,053	7,772,272
US Real Estate Balanced Portfolio		-,,	.,,	,	-,,
Base Accumulation Share Class	USD	167,447	15,144	8,109	174,482
Base Currency (Dis) (Cap Gross Monthly MBS) Share Class	USD	119	2	_	121
Base Currency (Dis) (Cap Monthly MBS) Share Class	USD	131,569	4,820	4,800	131,589
Base Currency (Dis) (Monthly) Share Class	USD	124	1,141	40	1,225
Other Currency (Dis) (Cap Gross Monthly MBS) Share Class (SGD Hedged Class)	SGD	1,666	27	_	1,693
Other Currency (Dis) (Cap Monthly MBS) Share Class (SGD Hedged Class)	SGD	16,777	2,761	506	19,032
"E" Accumulation Share Class (EUR Hedged Class)	EUR	8,086	1,589	2,148	7,527
"I" (Dis) (Cap Monthly MBS) Share Class	USD	140,750	18,985	16,239	143,496
"I" (Dis) (Monthly) Share Class	USD	8,200	215	14.882	8,415
"I" Accumulation Share Class	USD EUR	82,954	6,945	305	75,017
"I" Accumulation Share Class (EUR Hedged Class) "P" (Dis) (Cap Monthly MBS) Share Class	USD	109,636 259,301	2,203 1,600	16,112	111,534 244,789
"P" (Dis) (Monthly) Share Class	USD	123	1,000	10,112	125
"P" Accumulation Share Class	USD	218,309	1,665	30,743	189,231
"R" (Dis) (Cap Monthly MBS) Share Class	USD	4,402	909	_	5,311
"R" (Dis) (Monthly) Share Class	GBP	117	2	_	119
"R" (Dis) (Monthly) Share Class (GBP Hedged Class)	GBP	5,084	374	1,057	4,401
"R" Accumulation Share Class	USD	121,984	21,889	22,373	121,500
"R" Share Class	USD	45,530	6,977	16,364	36,143
US Real Estate Balanced Portfolio Total		1,322,178	87,250	133,678	1,275,750
Emerging Markets Total Return Bond Portfolio					
Base Accumulation Share Class	USD	9,331	4,445	_	13,776
Base Currency Share Class	USD	109	3	_	112
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	200	_	_	200
Other Currency Share Class (EUR Hedged Class)	EUR	220	5	_	225
"E" Accumulation Share Class (EUR Hedged Class)	EUR	200	_	22.000	200
"I" Accumulation Share Class	USD EUR	83,000 106	_	22,800	60,200 106
"I" Accumulation Share Class (EUR Hedged Class) "I" Share Class	USD	100		_	100
"IO" Accumulation Share Class (AUD Hedged Class)	AUD	1,350	_	_	1,350
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	1,050,000	_	_	1,050,000
"R" Accumulation Share Class (EUR Hedged Class)	EUR	200	89	_	289
"R" Accumulation Share Class (GBP Hedged Class)	GBP	500	_	_	500
"R" Share Class (EUR Hedged Class)	EUR	223	6	_	229
"R" Share Class (GBP Hedged Class)	GBP	555	16	_	571
Emerging Markets Total Return Bond Portfolio Total		1,146,094	4,566	22,800	1,127,860
Global Absolute Return Portfolio Base Accumulation Share Class	Hen	EEO			EEO
	USD	558	_	_	558
Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class)	USD EUR	101 1,000	73	_	101 1,073
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	8,171		_	8,171
"E" Accumulation Share Class (EUR Hedged Class)	EUR	21	_	_	21
"I" Accumulation Share Class	USD	193,166	599	38,005	155,760
"I" Accumulation Share Class (EUR Hedged Class)	EUR	319,771	115,599	39,374	395,996
				2,822	3,876
"I" Accumulation Share Class (GBP Hedged Class)	GBP	6,392	306		
"I" Accumulation Share Class (JPY Hedged Class)	JPY	6,392 625,237	306	_	625,237
"I" Accumulation Share Class (JPY Hedged Class)	JPY USD	625,237 100	306	_	100
"I" Accumulation Share Class (JPY Hedged Class) "I" Share Class "I" Share Class (EUR Hedged Class)	JPY USD EUR	625,237 100 76	306	=	100 76
"I" Accumulation Share Class (JPY Hedged Class) "I" Share Class "I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class)	JPY USD EUR GBP	625,237 100 76 599	306 — — —	— — 99	100 76 500
"I" Accumulation Share Class (JPY Hedged Class) "I" Share Class "I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class	JPY USD EUR GBP USD	625,237 100 76 599 127,830	_ _ _ _	=	100 76 500 109,924
"I" Accumulation Share Class (JPY Hedged Class) "I" Share Class "I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class "IO" Share Class	JPY USD EUR GBP USD USD	625,237 100 76 599 127,830 799,208	306 — — — — 383,319	99 17,906	100 76 500
"I" Accumulation Share Class (JPY Hedged Class) "I" Share Class "I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class "IO" Share Class "P" Accumulation Share Class	JPY USD EUR GBP USD USD USD	625,237 100 76 599 127,830 799,208 100	_ _ _ _	99 17,906 — 100	100 76 500 109,924
" " Accumulation Share Class (JPY Hedged Class) " " Share Class " " Share Class (EUR Hedged Class) " " Share Class (GBP Hedged Class) " O" Accumulation Share Class " O" Share Class "O" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class	JPY USD EUR GBP USD USD USD USD EUR	625,237 100 76 599 127,830 799,208 100 56	_ _ _ _	99 17,906 — 100 56	100 76 500 109,924
"I" Accumulation Share Class (JPY Hedged Class) "I" Share Class "I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class "IO" Share Class "IO" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Share Class	JPY USD EUR GBP USD USD USD EUR USD	625,237 100 76 599 127,830 799,208 100 56 102	383,319 — — — — — —	99 17,906 — 100 56 102	100 76 500 109,924 1,182,527 —
"I" Accumulation Share Class (JPY Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class "IO" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Share Class "P" Accumulation Share Class (EUR Hedged Class) "R" Share Class "R" Accumulation Share Class (EUR Hedged Class)	JPY USD EUR GBP USD USD USD EUR USD EUR	625,237 100 76 599 127,830 799,208 100 56 102 3,123	_ _ _ _	99 17,906 — 100 56 102	100 76 500 109,924 1,182,527 — — 3,123
"I" Accumulation Share Class (JPY Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class "IO" Share Class "P" Accumulation Share Class (EUR Hedged Class) "P" Share Class "R" Accumulation Share Class (EUR Hedged Class) "R" Share Class (EUR Hedged Class)	JPY USD EUR GBP USD USD USD EUR USD EUR EUR	625,237 100 76 599 127,830 799,208 100 56 102 3,123 73	383,319 — — — — —	99 17,906 — 100 56 102	100 76 500 109,924 1,182,527 — — 3,123 73
" " Accumulation Share Class (JPY Hedged Class) " " Share Class (EUR Hedged Class) " " Share Class (GBP Hedged Class) " O" Accumulation Share Class "O" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class (EUR Hedged Class) "P" Share Class "R" Accumulation Share Class (EUR Hedged Class)	JPY USD EUR GBP USD USD USD EUR USD EUR	625,237 100 76 599 127,830 799,208 100 56 102 3,123	383,319 — — — —	99 17,906 — 100 56 102	100 76 500 109,924 1,182,527 — — 3,123

		Balance at			Balance at
Clabal Fixed Income Plus Portfolio (Hadged)	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
Global Fixed Income Plus Portfolio (Hedged)  Base Accumulation Share Class	EUR	260,084	18,486	25,392	253,178
Base Accumulation Share Class (USD Hedged Class)	USD	178,788	685,662	7,974	856,476
Base Currency Share Class	EUR	145,344	7,225	21,357	131,212
Base Currency Share Class (USD Hedged Class)	USD	218,714	9,570	85,215	143,069
"A" Share Class "A" Share Class (USD Hedged Class)	EUR USD	155,215 562,901	105,382 7,817	10,043 20,208	250,554 550,510
"E" Accumulation Share Class	EUR	86,809	126,703	45,027	168,485
"I" Accumulation Share Class	EUR	16,688,834	1,802,252	1,747,607	16,743,479
"I" Accumulation Share Class (AUD Hedged Class)*	AUD	_	14,398	_	14,398
"I" Accumulation Share Class (USD Hedged Class)	USD	6,968,544	5,497,851	737,894	11,728,501
"I" Share Class (GBP Hedged Class) "IO" (Dis) (Semi-Annual) Share Class <sup>*</sup>	GBP EUR	90,075	3,408 103,551,210	2,275	91,208 103,551,210
"IO" Accumulation Share Class	EUR	57,862,138	103,331,210	57,861,138	1,000
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	192,448	9,485	191,493	10,440
"IO" Accumulation Share Class (USD Hedged Class)	USD	3,080,101	561,144	3,316,824	324,421
"IO" Share Class (USD Hedged Class)	USD	7,613,137	794,196	1,061,806	7,345,527
"P" Accumulation Share Class	EUR	208,166	37,425	51,717	193,874
"P" Accumulation Share Class (USD Hedged Class)	USD	1,384,846	1,187,029	491,543	2,080,332
"P" Share Class (GBP Hedged Class) "R" Accumulation Share Class	GBP EUR	700 520,338	21 117,812	74,124	721 564,026
"R" Accumulation Share Class (USD Hedged Class)	USD	304,011	113,231	281	416,961
"R" Share Class	EUR	209,276	50,430	3,329	256,377
"R" Share Class (GBP Hedged Class)	GBP	232,810	27,414	28,508	231,716
"R" Share Class (USD Hedged Class)	USD	26,939	643	4,768	22,814
Global Fixed Income Plus Portfolio (Hedged) Total		96,990,218	114,728,794	65,788,523	145,930,489
Global Strategic Income Bond Portfolio	1100	202 225	051	40.707	100.050
Base Accumulation Share Class Base Currency (Dis) (Monthly) Share Class	USD USD	203,325 8,688	654	10,727 894	193,252 7,794
Base Currency Share Class	USD	208,146	10,416	33,235	185,327
Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class)	SGD	14,905	1,535	2,532	13,908
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	18,597	3,267	6,147	15,717
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	99,281	2,426	15,230	86,477
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	68,092	3,219	21,112	50,199
Other Currency Share Class (CHF Hedged Class)	CHF	1,209	35		1,244
Other Currency Share Class (EUR Hedged Class)	EUR GBP	236,970	3,088	33,102	206,956
Other Currency Share Class (GBP Hedged Class) "A" (Dis) (Monthly) Share Class	USD	3,571 21,065	18 61	2,159	3,589 18,967
"A" Share Class	USD	87,127	397	15,358	72,166
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	129,553	1,237	19,575	111,215
"E" Accumulation Share Class (EUR Hedged Class)	EUR	136,203	4,031	19,272	120,962
"G" Share Class (GBP Hedged Class)*	GBP	_	3,800	3,800	_
"I" (Dis) (Monthly) Share Class (GBP Hedged Class)	GBP	2,000,119	_	_	2,000,119
"I" (Dis) (Semi-Annual) Share Class (JPY Hedged Class)	JPY	48,063	100 540	72 724	48,063
"I" Accumulation Share Class "I" Accumulation Share Class (CHF Hedged Class)	USD CHF	330,123 35,874	166,549	73,734 4,500	422,938 31,374
"I" Accumulation Share Class (EUR Hedged Class)	EUR	1,854,486	11,410	355,655	1,510,241
"I" Accumulation Share Class (GBP Hedged Class)	GBP	896,267	88	29,628	866,727
"I" Accumulation Share Class (JPY Hedged Class)	JPY	911,482	_	450,752	460,730
"I" Accumulation Share Class (SEK Hedged Class)	SEK	2,503	_	_	2,503
"I" Share Class	EUR	5,856	_	140	5,716
"I" Share Class	USD	46,629	_	2,180	44,449
"I" Share Class (AUD Hedged Class) "I" Share Class (EUR Hedged Class)	AUD EUR	1,464 15,956	50 500	2,879	1,514 13,577
"I" Share Class (GBP Hedged Class)	GBP	5,301	20,326	2,079	25,598
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	1,366,285	356,044	_	1,722,329
"IS" Accumulation Share Class*	USD	103	_	103	_
"IS" Share Class	USD	164	7	_	171
"IS" Share Class (GBP Hedged Class)	GBP	122	4		126
"IXO" (Dis) (Cap Monthly) Share Class	USD	2,375,581	188,042	301,823	2,261,800
"P" (Dis) (Monthly) Share Class "P" Accumulation Share Class	USD USD	4,789 88,176	2,512 8,528	2,137	7,301 94,567
"P" Accumulation Share Class (EUR Hedged Class)	EUR	48,523	- 0,020	8,693	39,830
"P" Share Class	USD	31,696	570	15,181	17,085
"P" Share Class (EUR Hedged Class)	EUR	96	4	_	100
"P" Share Class (GBP Hedged Class)	GBP	30,234	904	3,769	27,369
"R" (Dis) (Monthly) Share Class	USD	4,852	25 074	70 404	4,852
"R" Accumulation Share Class "R" Accumulation Share Class (CHF Hedged Class)	USD CHF	171,896 781	25,971	72,481	125,386 781
"R" Accumulation Share Class (CHT Hedged Class)	EUR	69,421	11,182	13,352	67,251
"R" Share Class	USD	41,403	8,961	2,995	47,369
"R" Share Class (EUR Hedged Class)	EUR	76,131	16	17,801	58,346
"R" Share Class (GBP Hedged Class)	GBP	35,569	3,025	8,365	30,229
Global Strategic Income Bond Portfolio Total		11,736,677	838,877	1,549,340	11,026,214
Global Strategic Macro Bond Portfolio	Hen	100.026	0.440	24 422	07 000
Base Accumulation Share Class Base Accumulation Share Class (CHF Hedged Class)	USD CHF	109,026 6,122	9,419	21,423 411	97,022 5,711
2000 / 1000 / Orial Oria	JIII	0,122		711	5,7 11

		Balance at			Balance at
Clabal Stratagia Magra Band Bartfalia (Cantinued)	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
Global Strategic Macro Bond Portfolio (Continued)  Base Currency Share Class	USD	4,293	_	487	3,806
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	124,557	1,500	23,592	102,465
Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class)	GBP SEK	1,954 984,885	22,635	342,010	1,954 665,510
Other Currency Share Class (EUR Hedged Class)	EUR	667	22,033	342,010	689
"A" Accumulation Share Class (PLN Hedged Class)	PLN	41,204	10	3,907	37,307
"E" Accumulation Share Class (EUR Hedged Class) "G" Share Class (GBP Hedged Class)*	EUR GBP	185,272	718 3,800	36,160 3,800	149,830
"I" Accumulation Share Class	USD	152,191	27,635	80,157	99,669
"I" Accumulation Share Class (CHF Hedged Class)	CHF	30,690		28,235	2,455
"I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (Flat) (EUR Hedged Class)	EUR EUR	2,252,489 25,943	405,859 7,083	652,583 1,760	2,005,765 31,266
"I" Accumulation Share Class (Flat) (CBP Hedged Class)*	GBP	39	7,005	39	- 31,200
"I" Accumulation Share Class (GBP Hedged Class)	GBP	50,236	5,284	52,492	3,028
"I" Accumulation Share Class (SEK Hedged Class) "I" Share Class	SEK USD	4,003,981 1,155	8	228	4,003,981 935
"I" Share Class (EUR Hedged Class)	EUR	21,677	930	271	22,336
"IO" Accumulation Share Class	USD	50,661		810	49,851
"IO" Share Class "P" Accumulation Share Class	USD USD	258,169 11,192	95,514	_	353,683 11,192
"P" Accumulation Share Class (CHF Hedged Class)	CHF	100	_	_	100
"P" Accumulation Share Class (EUR Hedged Class)	EUR	1,034	_	_	1,034
"P" Accumulation Share Class (GBP Hedged Class) "P" Share Class	GBP USD	58 5,990	38	6,027	58 1
"R" Accumulation Share Class	USD	34,671	919	4,403	31,187
"R" Accumulation Share Class (CHF Hedged Class)	CHF	8,690		3,380	5,310
"R" Accumulation Share Class (EUR Hedged Class) "R" Share Class	EUR USD	83,578 57,789	2,785 23	14,812	71,551 57,812
"R" Share Class (EUR Hedged Class)	EUR	7,788		1,594	6,194
"R" Share Class (GBP Hedged Class)	GBP	16,437	78	1,814	14,701
"RS" Accumulation Share Class "RS" Accumulation Share Class (CHF Hedged Class)	USD CHF	30,006	7,402 1,361	9,889	27,519 38,386
"RS" Accumulation Share Class (CHF Hedged Class)	EUR	44,830 4,122	3,615	7,805 516	7,221
"RS" Share Class	USD	9,350	4	_	9,354
"RS" Share Class (EUR Hedged Class)	EUR	3,904	1,374	1,945	3,333
Global Strategic Macro Bond Portfolio Total		8,624,750	598,016	1,300,550	7,922,216
Strategic Absolute Return Bond I Portfolio Base Accumulation Share Class	USD	918	5,740	_	6,658
Base Accumulation Share Class (EUR Hedged Class)	EUR	1,709	416	_	2,125
Base Currency Share Class	USD	796	9	72	733
Base Currency Share Class (EUR Hedged Class) Base Currency Share Class (GBP Hedged Class)	EUR GBP	1,400 576	23	16	1,407 576
"A" Share Class	USD	5,998		809	5,191
"E" Accumulation Share Class (EUR Hedged Class)	EUR	5,845	8,026	736	13,135
"I" Accumulation Share Class "I" Accumulation Share Class (AUD Hedged Class)*	USD AUD	100	131	_	100 131
"I" Accumulation Share Class (AOD Hedged Class)	EUR	26,988	28,726	50,465	5,249
"I" Share Class (EUR Hedged Class)	EUR	797	15	_	812
"IO" Accumulation Share Class (GBP Hedged Class)	GBP AUD	3,336,030	308	171 607	3,336,167
"IO" Share Class (AUD Hedged Class) "R" Accumulation Share Class	USD	232,348 100	8,340 7	7	240,081 100
"R" Accumulation Share Class (EUR Hedged Class)	EUR	4,408	_	_	4,408
"R" Share Class	USD	1,187	10	488	709
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	1,131 1,129	18 18	_	1,149 1,147
Strategic Absolute Return Bond I Portfolio Total		3,621,460	51,789	53,371	3,619,878
Strategic Absolute Return Bond II Portfolio		5,52.,.55	0.,.00		0,010,010
Base Accumulation Share Class	USD	4,800	5,518	3,816	6,502
Base Accumulation Share Class (EUR Hedged Class)	EUR	6,567	998	938	6,627
Base Currency Share Class Base Currency Share Class (EUR Hedged Class)	USD EUR	2,694 2,560	55 26	_	2,749 2,586
Base Currency Share Class (GBP Hedged Class)	GBP	265	_	220	45
"A" Share Class	USD	4,662	25	207	4,480
"E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	EUR USD	6,113 112	2,104 179,802	2,872 34	5,345 179,880
"I" Accumulation Share Class (EUR Hedged Class)	EUR	31,104		23,448	7,656
"I" Accumulation Share Class (Flat) (GBP Hedged Class)	GBP	531,002	1,213	_	532,215
"IO" Accumulation Share Class (GBP Hedged Class) "R" Accumulation Share Class	GBP USD	546 780	95,222	3,580	546 92,422
"R" Share Class	USD	7,956	95,222	7,840	119
"R" Share Class (GBP Hedged Class)	GBP	30,648	28		30,676
Strategic Absolute Return Bond II Portfolio Total		629,809	284,994	42,955	871,848
Multi-Manager Dynamic World Equity Portfolio	1100	4 205 000	00.740	70 555	4 005 70 1
Base Accumulation Share Class Base Currency Share Class	USD USD	1,365,609 2,433,308	32,710 367,531	72,555 595,953	1,325,764 2,204,886
					2,204.000

## 7 Share Capital (Continued)

		Balance at			Balance at
	Currency	30-Nov-2020	Subscriptions	Redemptions	31-May-2021
Multi-Manager Dynamic World Equity Portfolio (Continued)					
Other Currency Accumulation Share Class	EUR	717,316	17,980	6,100	729,196
"I" Share Class	USD	2,446,005	306,501	703,377	2,049,129
"IO" Accumulation Share Class	USD	9,638,399	_	8,303,987	1,334,412
"R" Accumulation Share Class	EUR	578,097	61,618	105,060	534,655
"R" Accumulation Share Class	USD	2,242,685	64,049	292,424	2,014,310
"R" Accumulation Share Class (EUR Hedged Class)	EUR	883,094	12,006	291,960	603,140
"R" Accumulation Share Class (GBP Hedged Class)	GBP	1,825,540	9,433	190,197	1,644,776
"R" Share Class	USD	8,153,104	2,370,347	1,765,711	8,757,740
Multi-Manager Dynamic World Equity Portfolio Total		30,283,157	3,242,175	12,327,324	21,198,008
Global Corporate Portfolio (Hedged)					
"I" Accumulation Share Class	NOK	93,537,023	40,365	_	93,577,388
Global Corporate Portfolio (Hedged) Total		93,537,023	40,365	_	93,577,388
Absolute Return Tracker Portfolio					
Base Accumulation Share Class	USD	97,114	70,208	7,816	159,506
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF	464,982	11,626	56,286	420,322
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	934,273	5,590,688	466,721	6,058,240
Other Currency Accumulation Share Class (SGD Hedged Class)	SGD	14,000	_	_	14,000
"A" Accumulation Share Class	USD	18,807	4.330	6.906	16,231
"E" Accumulation Share Class (EUR Hedged Class)	EUR	4,159	13,369	2,816	14,712
"I" Accumulation Share Class	USD	8.920.322	11.180.644	6,918,080	13.182.886
"I" Accumulation Share Class (AUD Hedged Class)	AUD	103		_	103
"I" Accumulation Share Class (CHF Hedged Class)	CHF	20,717,455	4,324,149	9,562,770	15,478,834
"I" Accumulation Share Class (EUR Hedged Class)	EUR	12,038,557	2,913,150		10,719,819
"I" Accumulation Share Class (GBP Hedged Class)	GBP	961,928	65,109	276,396	750,641
"I" Accumulation Share Class (JPY Hedged Class)	JPY	3,497,150	2,135,839	550	5,632,439
"I" Accumulation Share Class (SEK Hedged Class)	SEK	1,063,939	615.894	327.637	1,352,196
"P" Accumulation Share Class	USD	1,184,134	232,837	242,009	1,174,962
"P" Accumulation Share Class (EUR Hedged Class)	EUR	152,062	58,726	3,800	206,988
"R" Accumulation Share Class (EUR Hedged Class)	EUR	4,626,129	1,311,236	215,692	5,721,673
"R" Share Class	USD	4,320,272	954,840	445,807	4,829,305
"R" Share Class (GBP Hedged Class)	GBP	1,928,524	280,422	212,111	1,996,835
Absolute Return Tracker Portfolio Total		60,943,910	29,763,067	22,977,285	67,729,692
Alternative Trend Portfolio					
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	146,378	42,129	35,405	153,102
"I" Accumulation Share Class	USD	17.138	2,686	178	19.646
"I" Accumulation Share Class (EUR Hedged Class)	EUR	2,834,749	1,290,051	447,084	3,677,716
"I" Accumulation Share Class (GBP Hedged Class)	GBP	227,818	82,207	51,274	258.751
"I" Share Class (GBP Hedged Class)	GBP	1.723.452	175,906	56.547	1,842,811
"IO" Accumulation Share Class	USD	23,800,716	6,359,010		24,813,208
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	205.149	448,938	-	654,087
"IO" Share Class	USD	3.940.927	24.439	826.414	3.138.952
"R" Share Class (GBP Hedged Class)	GBP	10,729	3,521	13	14,237
Alternative Trend Portfolio Total		32,907,056	8,428,887	6,763,433	34,572,510

<sup>\*</sup> Refer to Appendix II.

#### 8 Distributions

The Fund intends that substantially all the net investment income, if any, of each Portfolio will be declared as a dividend and paid at least annually to the Shareholders of the Distribution Share Classes of the Portfolios. Net capital and currency gains realised on each Portfolio's investments and/or capital attributable to certain Share Classes may also be distributed to Shareholders of certain Distribution Share Classes of the Portfolios.

Generally no distributions will be made in respect of the Accumulation Share Classes.

Please refer to Prospectus for further details about distribution policies.

#### 9 Financial Investments and Associated Risks

The Fund's investing activities expose it to various types of risks that are associated with the financial investments and markets in which it and its underlying Portfolios invest (the "Investment Risks"). These may be both derivative and non-derivative financial investments. The Fund's underlying Portfolios' investments are comprised of debt, equity, derivative investments and investments in other funds at the period end. The Board of Directors has appointed the Management Company to be responsible for, among other things, investment management and risk management. The Management Company has delegated certain investment management functions to the Investment Adviser.

#### 9 Financial Investments and Associated Risks (Continued)

The main types of financial risks which the Fund is exposed to are market risk, liquidity risk and credit risk. The Prospectus provides details of these and other types of risk some of which are additional to that information provided in these financial statements.

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

The risk management policies employed in relation to the Fund are outlined below.

#### (a) Market Risk

The potential for changes in the market value of the Fund's underlying Portfolios' investments is referred to as market risk. Commonly used categories of market risk include currency risk, interest rate risk and other price risk.

- (i) Currency risks may result from exposures to changes in spot prices, forward prices and volatilities of currency rates.
- (ii) Interest rate risks may result from exposures to changes in the level, slope and curvature of the various yield curves, the volatility of interest rates, mortgage prepayment speeds and credit spreads.
- (iii) Other price risks are the risk that the value of an investment will fluctuate as a result of changes in market prices other than those arising from currency risk and may result from exposures to changes in the prices and volatilities of individual equities, equity baskets, equity indices, and commodities.

The Fund's market risk strategy is driven by the Fund's underlying Portfolios' investment risk and return objectives.

Market risk is managed through the application of risk budgeting principles. The Investment Adviser determines an appropriate risk target, commonly referred to as Tracking Error, employing a risk budgeting framework.

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

## (i) Currency Risk

The Fund may invest in financial investments and enter into transactions denominated in currencies other than its Portfolios' base currency. Consequently, the Fund may be exposed to risks that the exchange rate of its base currency relative to other foreign currencies may change in a manner that has an adverse effect on the value of that portion of the Fund's assets or liabilities denominated in currencies other than the base currency.

When an investor invests into a Share Class which is in a different currency to the base currency of the Portfolio in which it invests, the currency risk of the investor will be different to the currency risk of the Portfolio.

#### 9 Financial Investments and Associated Risks (Continued)

#### (a) Market Risk (Continued)

#### (ii) Interest Rate Risk

The Fund may invest in fixed income securities and interest rate swaps contracts. Any change to relevant interest rates for particular securities may result in the Investment Adviser being unable to secure similar returns upon the expiry of contracts or the sale of securities. In addition, changes to prevailing interest rates or changes in expectations of future rates may result in an increase or decrease in the value of the securities held. In general, if interest rates rise, the value of fixed income securities will decline. A decline in interest rates will in general, have the opposite effect. All fixed income securities and floating rate securities, together with their interest rate and maturity date are disclosed in the Schedule of Investments. The Fund may invest in instruments in desired currencies at fixed, floating and zero rates of interest.

#### (iii) Other Price Risk

Other price risk is the risk that the value of a financial investment will fluctuate as a result of changes in market prices, other than those arising from currency risk or interest rate risk whether caused by factors specific to an individual investment, its issuer or any factor affecting financial investments traded in the market.

The Fund's financial investments are carried at market value with market value changes recognised in the Statement of Operations, all changes in market conditions will directly affect Shareholders' Equity.

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

Many financial instruments use or may use a floating rate based on LIBOR, which is the offered rate for short-term Eurodollar deposits between major international banks. On 5 March 2021, the Financial Conduct Authority ("FCA") and ICE Benchmark Authority ("IBA") formally announced the dates after which the LIBORs will no longer be representative and subsequently cease publication. The publication of all EUR and CHF LIBOR settings, the Spot Next/Overnight, 1 week, 2 month and 12 month JPY and GBP LIBOR settings, and the 1 week and 2 month US dollar LIBOR settings will cease after December 31, 2021. The publication of the overnight, 1 month, 3 month, 6 month, and 12 month USD LIBOR settings will cease after June 30, 2023. The U.S. federal banking agencies have also issued guidance encouraging banking and global organizations to cease reference to USD LIBOR as soon as practicable and in any event by December 31, 2021.

There remains uncertainty regarding the future utilisation of LIBOR and the nature of currently available replacement rates, however we expect that the benchmark for this mandate will be required to change before the end of 2021 or shortly thereafter. As such, the potential effect of a transition away from LIBOR on the Fund or the financial instruments in which the Fund invests cannot yet be determined. The transition process might lead to increased volatility and illiquidity in markets that currently rely on LIBOR to determine interest rates. It could also lead to a reduction in the value of some LIBOR-based investments and reduce the effectiveness of new hedges placed against existing LIBOR-based instruments. Since the usefulness of LIBOR as a benchmark could deteriorate during the transition period, these effects could occur prior to the end of 2021.

#### (b) Liquidity Risk

Liquidity risk is the risk that the Fund will encounter difficulty in meeting obligations associated with financial liabilities that are settled by delivering cash or another financial asset. Among other things liquidity could be impaired by an inability to access secured and/or unsecured sources of financing, an inability to sell assets or unforeseen outflows of cash or collateral or violations of counterparty or prime broker terms or covenants. This situation may arise due to circumstances outside of the Fund's control, such as a general market disruption or an operational problem affecting the Fund or third parties. Also, the ability to sell assets may be impaired if other market participants are seeking to sell similar assets at the same time.

#### 9 Financial Investments and Associated Risks (Continued)

#### (b) Liquidity Risk (Continued)

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

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

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

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

Please refer to Appendix III for details of Shareholders with holdings greater than 10% of the Portfolio's net assets as at 31 May 2021.

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

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

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

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

The redemption of Shares of a Portfolio may be temporarily suspended, or deferred, by the Board of Directors or the Management Company on behalf of the Fund upon certain circumstances, and where it is deemed in the best interests of Shareholders.

As of 31 May 2021, the Fund participated in a USD 350,000,000 committed, unsecured revolving line of credit facility (the "facility") together with other sub-funds of Goldman Sachs Funds II SICAV and Goldman Sachs Lux Investment Funds. This facility is to be used for temporary emergency purposes, or to allow for an orderly liquidation of securities to meet redemption requests. The interest rate on borrowings is based on a reference rate related to the drawn currency (e.g. LIBOR, EURIBOR). The facility also requires a fee to be paid by the Fund based on the amount of the commitment that has not been utilised. For the period ended 31 May 2021 the Fund did not have any borrowings under the facility.

### 9 Financial Investments and Associated Risks (Continued)

#### (c) Credit Risk

Credit and counterparty risk is the risk that one party to a financial investment will cause a financial loss for the other party by failing to discharge an obligation.

Procedures have been adopted to reduce credit risk related to the Fund's dealings with counterparties. Before transacting with any counterparty, the Investment Adviser or its affiliates evaluate both credit-worthiness and reputation by conducting a credit analysis of the party, their business and reputation. The credit risk of approved counterparties is then monitored on an ongoing basis, including periodic reviews of financial statements and interim financial reports as needed.

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

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

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

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

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

## (d) Additional Risks

## (i) Concentration Risk

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

#### 9 Financial Investments and Associated Risks (Continued)

#### (d) Additional Risks (Continued)

#### (ii) Operational Risk

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

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

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

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

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

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

#### (iv) Non-Developed Markets Risk

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

#### (v) Small Capitalisation Companies Risk

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

### (vi) Investment Sub-Adviser Selection Risk

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

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

#### 9 Financial Investments and Associated Risks (Continued)

#### (d) Additional Risks (Continued)

(vii) Sustainability Risk

Sustainability risk is defined in Article 3 of Regulation (EU) 2019/2088 (the "Sustainable Finance Disclosure Regulation") as an environmental, social or governance event or condition, that if it occurs, could cause an actual or a potential material negative impact on the value of the investment. Please refer to the EU Sustainable Finance Disclosure Regulation (SFDR) – GSAM Disclosure Policy Document, which can be found at <a href="https://www.gsam.com/content/dam/gsam/pdfs/common/en/public/stewardship/Disclosure\_Policy\_Document.pdf?sa=n&rd=n for information on the integration of sustainability risks in our investment decision-making process.

Additional details of risks not disclosed in these Financial Statements can be found in the Prospectus.

#### 10 Exchange Rates

The following exchange rates (against USD) were used to calculate the Combined Total, in the Statement of Assets and Liabilities, for the period ended 31 May 2021:

Currency	28-May-2021
1 Euro (EUR)	1.216549 USD
1,000 Japanese Yen (JPY)	9.090496 USD
1 Norwegian Krone (NOK)	0.119854 USD
1 United Kingdom Pound (GBP)	1.415500 USD

The following average exchange rates (against USD) were used to calculate the Combined Total, in the Statement of Operations and Statement of Changes in Shareholders' Equity (except for Shareholder's Equity at the start and end of the period) for the period ended 31 May 2021:

Currency	
1 Euro (EUR)	1.206837 USD
1,000 Japanese Yen (JPY)	9.373078 USD
1 Norwegian Krone (NOK)	0.117750 USD
1 United Kingdom Pound (GBP)	1.377786 USD

The following exchange rates were used to convert amounts from local share class currencies to base Portfolios' currencies, for the period ended May 31, 2021:

		Base Currency	
Share Class Currency	Euro (EUR)	Japanese Yen (JPY)	United States Dollar (USD)
1 Australian Dollar (AUD)	0.633472	Not applicable	0.770650
1 Euro (EUR)	Not applicable	133.826522	1.216549
1 Hong Kong Dollar (HKD)	Not applicable	Not applicable	0.128838
1,000 Japanese Yen (JPY)	Not applicable	Not applicable	9.090496
1 Norwegian Krone (NOK)	0.098519	Not applicable	Not applicable
1 Polish Zloty (PLN)	0.223002	Not applicable	0.271293
1 Singapore Dollar (SGD)	0.620984	Not applicable	0.755458
1 Swedish Krona (SEK)	0.098876	13.232252	0.120288
1 Swiss Franc (CHF)	0.912519	122.119227	1.110124
1 United Kingdom Pound (GBP)	1.163537	155.712110	1.415500
1 United States Dollar (USD)	0.821997	110.005000	Not applicable

#### 11 Commission Recapture

All Portfolios may direct trades, subject to obtaining best price and execution, to various brokers who have agreed to rebate a portion of the commissions generated. Such rebates are made directly to the applicable Portfolio as cash payments and are included in net realised gain and loss on investments in the Statement of Operations. For the period ended 31 May 2021, there were no commissions paid on securities in the program and reimbursed to the Portfolios.

### 12 Statement of Changes in each Portfolio

A Statement of Changes is available, free of charge, upon request from the registered office.

#### 13 Cash Collateral Information

The table below provides the cash collateral balances due from / due to brokers in relation to the following investments held as at 31 May 2021:

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
Clabal Fauity Daytonaya Daytfalia	USD	Due from	OTC Derivatives	_
Global Equity Partners Portfolio	020	Due to	OTC Derivatives	2,160,000
Clabel Fatigue Tarker la mal and an Emilia Particlia	USD	Due from	Exchange Traded Derivatives	_
Global Future Technology Leaders Equity Portfolio	050	Due to	Exchange Traded Derivatives	254
In the Facility Postfalls	1100	Due from	Exchange Traded Derivatives	3,814,677
ndia Equity Portfolio	USD	Due to	Exchange Traded Derivatives	_
	ID) (	Due from	OTC Derivatives	30,000
Japan Equity Partners Portfolio*	JPY	Due to	OTC Derivatives	108,000
	IDV	Due from	OTC Derivatives	_
Japan Equity Portfolio*	JPY	Due to	OTC Derivatives	451,000
US Equity Portfolio		Due from	OTC Derivatives	_
	USD	Due to	OTC Derivatives	4,920,000
	LIOD	Due from	Exchange Traded Derivatives	1,711,594
Emerging Markets CORE® Equity Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	1,847,277
Europe CORE® Equity Portfolio	EUR	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	_
		Due to	OTC Derivatives	302,000
		Due from	Exchange Traded Derivatives	_
Global CORE® Equity Portfolio	USD	Due to	Exchange Traded Derivatives	104
		Due from	OTC Derivatives	_
		Due to	OTC Derivatives	230,000
Clabal Creal Con CODE® Facility Partialia	LICO	Due from	Exchange Traded Derivatives	295,963
Global Small Cap CORE® Equity Portfolio	USD	Due to	Exchange Traded Derivatives	_

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
LIC CORE® Facility Death-lie	HOD	Due from	OTC Derivatives	_
US CORE® Equity Portfolio	USD	Due to	OTC Derivatives	310,010
LIC Correll Corr CODE® Facility Death live	HOD	Due from	Exchange Traded Derivatives	161,877
US Small Cap CORE® Equity Portfolio	USD	Due to	Exchange Traded Derivatives	_
Asia High Viold Dand Dadfalia	USD	Due from	Exchange Traded Derivatives	176,737
Asia High Yield Bond Portfolio	090	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	10,840,626
Emerging Markets Corporate Bond Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	43,524,117
		Due to	OTC Derivatives	25,640,000
		Due from	Exchange Traded Derivatives	1,096,355
Emerging Markets Debt Blend Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	15,978,414
		Due to	OTC Derivatives	13,130,000
		Due from	Exchange Traded Derivatives	897,996
Emerging Markets Debt Local Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	36,066,151
		Due to	OTC Derivatives	24,690,000
		Due from	Exchange Traded Derivatives	19,621,394
Emerging Markets Debt Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	198,015,118
		Due to	OTC Derivatives	58,107,559
ESC Enhanced Emerging Markets Chart Duration Bond Partfalia	USD	Due from	Exchange Traded Derivatives	127,506
ESG-Enhanced Emerging Markets Short Duration Bond Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	Exchange Traded Derivatives	595,438
ESG-Enhanced Euro Short Duration Bond Plus Portfolio	EUR	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	1,073,808
		Due to	OTC Derivatives	1,186,558
		Due from	Exchange Traded Derivatives	59,172
ESG-Enhanced Europe High Yield Bond Portfolio	EUR	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	63,217
		Due to	OTC Derivatives	

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
		Due from	Exchange Traded Derivatives	114,652
ESG-Enhanced Global Income Bond Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	9,120
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	59,653
ESG-Enhanced Sterling Credit Portfolio	GBP	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	235,114
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	7,351,122
Global Credit Portfolio (Hedged)	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	20,288,878
		Due to	OTC Derivatives	12,666,375
Global Fixed Income Portfolio		Due from	Exchange Traded Derivatives	1,099,116
	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	1,778,435
		Due to	OTC Derivatives	540,000
		Due from	Exchange Traded Derivatives	6,071,102
		Due to	Exchange Traded Derivatives	_
Olahal Fired Income Bartfalia (Hadrad)	FUD	Due from	OTC Derivatives	19,247,793
Global Fixed Income Portfolio (Hedged)	EUR	Due to	OTC Derivatives	12,730,218
		Due From	Mortgage Backed securities	846,657
		Due To	Mortgage Backed securities	879,537
		Due from	Exchange Traded Derivatives	2,636,163
Global High Yield Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	9,809,443
		Due to	OTC Derivatives	8,580,000
		Due from	Exchange Traded Derivatives	996,301
Global Sovereign Bond Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	9,275,361
		Due to	OTC Derivatives	7,650,000
Short Duration Opportunistic Comparets Bond Boutfulls	LICD	Due from	OTC Derivatives	_
Short Duration Opportunistic Corporate Bond Portfolio	USD	Due to	OTC Derivatives	146,032

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
		Due from	Exchange Traded Derivatives	320,044
US Dollar Short Duration Bond Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	509,281
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	1,025,211
US Fixed Income Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	694,104
		Due to	OTC Derivatives	10,000
		Due from	Exchange Traded Derivatives	526,205
US Mortgage Backed Securities Portfolio		Due to	Exchange Traded Derivatives	_
	LICE	Due from	OTC Derivatives	1,451,286
	USD	Due to	OTC Derivatives	550,000
		Due From	Mortgage Backed securities	_
		Due To	Mortgage Backed securities	120,000
		Due from	Exchange Traded Derivatives	36,588
Emerging Markets Multi-Asset Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	77,882
		Due to	OTC Derivatives	_
		Due from	Exchange Traded Derivatives	202,984
ESG-Enhanced Global Multi-Asset Balanced Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	_
		Due to	OTC Derivatives	1,037,884
		Due from	Exchange Traded Derivatives	192,124
Global Multi-Asset Conservative Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	190,000
		Due to	OTC Derivatives	1,150,000
		Due from	Exchange Traded Derivatives	709,760
Global Multi-Asset Growth Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	330,000
		Due to	OTC Derivatives	40,000

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
		Due from	Exchange Traded Derivatives	13,305,658
Global Multi-Asset Income Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	_
		Due to	OTC Derivatives	1,465
		Due from	Exchange Traded Derivatives	363,939
US Real Estate Balanced Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	280,000
		Due to	OTC Derivatives	500,000
		Due from	Exchange Traded Derivatives	169,580
Emerging Markets Total Return Bond Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	4,678,936
		Due to	OTC Derivatives	370,000
		Due from	Exchange Traded Derivatives	11,832,522
Global Absolute Return Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	5,226,119
		Due to	OTC Derivatives	685,637
		Due from	Exchange Traded Derivatives	8,617,091
		Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	66,540,174
Global Fixed Income Plus Portfolio (Hedged)	EUR	Due to	OTC Derivatives	24,689,354
		Due From	Mortgage Backed securities	5,597,800
		Due To	Mortgage Backed securities	5,679,999
		Due from	Exchange Traded Derivatives	3,217,725
		Due to	Exchange Traded Derivatives	_
	1105	Due from	OTC Derivatives	94,650,923
Global Strategic Income Bond Portfolio	USD	Due to	OTC Derivatives	8,770,000
		Due From	Mortgage Backed securities	450,000
		Due To	Mortgage Backed securities	_

Portfolios	Currency	Due from / Due to brokers	Investment type	Cash collateral balances
		Due from	Exchange Traded Derivatives	1,668,227
		Due to	Exchange Traded Derivatives	_
Olahad Otratania Masan Band Dantfalia		Due from	OTC Derivatives	22,405,777
Global Strategic Macro Bond Portfolio	020	Due to	OTC Derivatives	9,780,000
		Due From	Mortgage Backed securities	190,000
		Due To	Mortgage Backed securities	_
		Due from	Exchange Traded Derivatives	3,065,090
		Due to	Exchange Traded Derivatives	_
Strategic Absolute Return Bond I Portfolio	USD	Due from	OTC Derivatives	13,138,563
Chategic Absolute Neturn Bond 11 or hollo	000	Due to	OTC Derivatives	1,100,000
		Due From	Mortgage Backed securities	260,000
		Due To	Mortgage Backed securities	50,000
		Due from	Exchange Traded Derivatives	518,949
Strategic Absolute Return Bond II Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	5,245,178
		Due to	OTC Derivatives	30,000
Multi-Manager Dynamic World Equity Portfolio	USD	Due from	OTC Derivatives	_
With the result of the result	000	Due to	OTC Derivatives	910,000
		Due from	Exchange Traded Derivatives	73,675,916
Global Corporate Portfolio (Hedged)	NOK	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	335,286,226
		Due to	OTC Derivatives	282,783,471
		Due from	Exchange Traded Derivatives	14,329,550
Absolute Return Tracker Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	29,050,000
		Due to	OTC Derivatives	2,633,754
		Due from	Exchange Traded Derivatives	29,726,679
Alternative Trend Portfolio	USD	Due to	Exchange Traded Derivatives	_
		Due from	OTC Derivatives	21,580,000
		Due to	OTC Derivatives	1,757,754

<sup>\*</sup> Expressed in '000

#### 14 Commissions for Research and/or Execution

Certain Portfolios pay commission for execution only and/or execution and investment research. The commissions for execution are recognised in the transaction price. The Fund did not otherwise enter into any third party commission arrangements for the period ended 31 May 2021.

#### 15 Prospectus

As at 31 May 2021, the latest Prospectus of the Fund was issued in March 2021.

#### 16 Currency Adjustment

In the Statement of Changes in Shareholders' Equity, the opening value of the Fund has been restated at the exchange rates ruling at 30 November 2020, and the combined figures have been calculated using the average exchange rates throughout the period. The resulting gain of USD 19,789,949 represents the movement in exchange rates between 1 December 2020 and 31 May 2021. This is a notional gain, which has no impact on the Net Asset Value of the individual Portfolios.

#### 17 Cross Liabilities

In accordance with Luxembourg law, each Portfolio is "ring-fenced" and considered to constitute a single pool of assets and liabilities, so that the rights of Shareholders and creditors in relation to each Portfolio should be limited to the assets of that Portfolio.

#### 18 Contingent Liabilities

There were no contingent liabilities as at 31 May 2021.

#### 19 Subsequent Events

After the period ended 31 May 2021, the following Portfolio was launched:

Portfolio	Currency	Launch Date
Eurozone CORE® Equity Portfolio	EUR	15 July 2021

From 1 June 2021 to 20 July 2021, the following Portfolios had movements greater than 25% in Shareholders' Equity:

Portfolio	Currency	% Movement in AUM	% Movement in Gross Performance
Asia High Yield Bond Portfolio	USD	38.76%	(0.30%)
Emerging Markets Debt Blend Portfolio	USD	(33.95%)	(0.36%)
ESG-Enhanced Sterling Credit Portfolio	GBP	30.44%	2.64%

There were no other subsequent events to note.

### 20 Indemnifications

The Fund may enter into contracts that contain a variety of indemnifications. The Fund's maximum exposure under these arrangements is unknown. However, the Fund has not had prior claims or losses pursuant to these contracts.

## 21 Approval of Financial Statements

The Board of Directors approved the Unaudited Semi-Annual Financial Statements on 20 July 2021.

### 22 Cross sub-fund investments

As at 31 May 2021, the total cross sub-fund investments amounted to USD 600,443,224 and therefore the total combined Net Asset at period-end without cross sub-fund investments would amount to USD 65,066,598,448.

# Goldman Sachs Funds—All China Equity Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se	ecurities admitted to an official ex	change listing		Common Stock	s – (Continued)		
Common Stock	rs – 96 92%			China – (Continue	ed)		
	30.32 /0			240,000	Universal Scientific Industrial		
China	A:	700.055	0.07		Shanghai Co., Ltd. "A"	617,184	0.56
	Aier Eye Hospital Group Co., Ltd. "A"	739,055	0.67	35,700	Universal Scientific Industrial	04.000	2.22
	Alibaba Group Holding Ltd.	5,241,000	4.77		Shanghai Co., Ltd. "A"	91,806	0.08
	Alibaba Group Holding Ltd.—ADR <sup>(a)</sup>	3,396,933	3.09	52,000	Wanhua Chemical Group Co., Ltd.	000.054	0.00
	Anhui Conch Cement Co., Ltd. "H"	473,517	0.43	617.000	"A"	893,954 1,369,252	0.82
	ANTA Sports Products Ltd.	626,141	0.57 1.70		Weimob, Inc. 144A <sup>(b)</sup> Will Semiconductor Co., Ltd.	1,369,252	1.25
	Bank of Ningbo Co., Ltd. "A"	1,869,342		22,000	Shanghai "A"	992,232	0.90
	Baoshan Iron & Steel Co., Ltd. "A"	462,251	0.42	70 255	-		1.48
	Bilibili, Inc. "Z"	1,225,170	1.12 3.07		WuXi AppTec Co., Ltd. "H" 144A Wuxi Biologics Cayman, Inc. 144A	1,623,093 2,436,200	2.22
	China Marsharta Bank Corp. "H"	3,376,365			Xinte Energy Co., Ltd. "H"	808,235	0.74
	China Merchants Bank Co., Ltd. "H"	4,360,460	3.97		XPeng, Inc.—ADR <sup>(a)</sup>	532,781	0.49
4,000	China Tourism Group Duty Free Corp., Ltd. "A"	259,968	0.24		Yantai Jereh Oilfield Services Group	332,761	0.43
550 800	China Vanke Co., Ltd. "H"	1,930,039	1.76	101,334	Co., Ltd. "A"	1,130,000	1.03
	CITIC Securities Co., Ltd. "H"	374,790	0.34	57 889	Yatsen Holding Ltd.—ADR <sup>(a)</sup>	657,040	0.60
	Contemporary Amperex Technology	374,730	0.54		Yunnan Aluminium Co., Ltd. "A"	763,721	0.70
40,123	Co., Ltd. "A"	3,103,645	2.83		Yunnan Energy New Material Co.,	700,721	0.70
42 900	Ecovacs Robotics Co., Ltd. "A"	1,193,362	1.09	01,070	Ltd. "A"	1,596,355	1.45
	ENN Energy Holdings Ltd.	1,272,501	1.16	7 560	Zai Lab Ltd.—ADR <sup>(a)</sup>	1,328,670	1.21
	Focus Media Information Technology	1,272,501	1.10		Zhejiang Sanhua Intelligent Controls	1,020,010	1.21
000,700	Co., Ltd. "A"	1,090,327	0.99	200,047	Co., Ltd. "A"	1,009,215	0.92
94 600	Ganfeng Lithium Co., Ltd. "H"	1,030,321	0.55		00., Etd. 71	1,000,210	
34,000	144A <sup>(b)</sup>	1,270,199	1.16			94,035,871	85.63
100 400	GDS Holdings Ltd. "A"	932.305	0.85	Hann Kann			
	Gree Electric Appliances, Inc. "A"	849,333	0.77	Hong Kong	ALA Comme Ltd	4 500 000	4.07
	Hangzhou Robam Appliances Co.,	,			AIA Group Ltd. Alibaba Health Information	1,506,888	1.37
20,211	Ltd. "A"	162,006	0.15	420,000		1,060,883	0.97
27.700	Hangzhou Tigermed Consulting Co.,	,		05 200	Technology Ltd.	1,256,590	1.14
,,	Ltd. "H" 144A <sup>(b)</sup>	551,807	0.50		ASM Pacific Technology Ltd.	2,078,461	1.14
131.003	Hongfa Technology Co., Ltd. "A"	1,130,469	1.03		China Mengniu Dairy Co., Ltd.		0.93
	Jiangsu Changshu Rural	, ,			Geely Automobile Holdings Ltd.	1,017,103	0.93
	Commercial Bank Co., Ltd. "A"	298,615	0.27	22,900	Hong Kong Exchanges & Clearing Ltd.	1,414,441	1.29
50,357	Jiangsu Hengrui Medicine Co., Ltd.			1 272 000	Sino Biopharmaceutical Ltd.	1,410,673	1.29
	"A"	679,726	0.62		Techtronic Industries Co., Ltd.	1,122,633	1.02
216,000	Jiumaojiu International Holdings Ltd.			39,300	recritionic maastres co., Eta.	1,122,033	1.02
	144A <sup>(b)</sup>	849,275	0.77			10,867,672	9.90
83,400	Juewei Food Co., Ltd. "A"	1,119,292	1.02				
351,000	Kingdee International Software			Taiwan	MadiaTal, Inc	1 500 646	4.20
	Group Co., Ltd.	1,338,081	1.22	44,000	MediaTek, Inc.	1,523,646	1.39
	Kweichow Moutai Co., Ltd. "A"	4,018,086	3.66	TOTAL COMMON	ISTOCKS		
	Kweichow Moutai Co., Ltd. "A"	350,618	0.32	(cost USD 79,967	',239)	106,427,189	96.92
108,485	Luxshare Precision Industry Co.,						
	Ltd. "A"	670,124	0.61	Mutual Funds –	2.17%		
	Meituan "B" 144A <sup>(b)</sup>	4,043,418	3.68	Ireland			
	Minth Group Ltd.	2,194,723	2.00	2,384,087	Goldman Sachs US\$ Treasury		
	NetEase, Inc.	1,685,246	1.53		Liquid Reserves Fund (X Distribution		
,	NetEase, Inc.—ADR <sup>(a)</sup>	529,555	0.48		Class) <sup>(c)(d)</sup>	2,384,087	2.17
47,237	New Oriental Education &	407.050	6 11	TOTAL MUTUAL	FUNDS		
100 751	Technology Group, Inc.—ADR <sup>(a)</sup>	487,958	0.44	(cost USD 2,384,		2,384,087	2.17
	Ping An Bank Co., Ltd. "A"	1,550,046	1.41	<del>(</del> ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	,,,,,,,	
178,500	Ping An Insurance Group Co. of	1 051 105	4.70	TOTAL TRANSFI	RABLE SECURITIES ADMITTED		
222 400	China Ltd. "H"	1,951,105	1.78		EXCHANGE LISTING		
	Sany Heavy Industry Co., Ltd. "A"	1,065,484	0.97	(cost USD 82,351	,326)	108,811,276	99.09
	SF Holding Co., Ltd. "A"	962,335	0.88	MARKET VALUE	OF INVESTMENTS		
147,100	Shenzhen Inovance Technology Co., Ltd. "A"	2 240 404	2.02			400 044 076	00.00
16 700	Shenzhen Mindray Bio-Medical	2,219,194	2.02	(cost USD 82,351	,320)	108,811,276	99.09
10,700	Electronics Co., Ltd. "A"	1,272,835	1.16	OTHER ASSETS	AND LIABILITIES	998,657	0.91
2 500	Shenzhen Mindray Bio-Medical	1,272,033	1.10			,	
2,500	Electronics Co., Ltd. "A"	190,544	0.17	SHAREHOLDERS	S' EQUITY	109,809,933	100.00
91 400	Shenzhen Sunway Communication	150,544	0.17				
31,400	Co., Ltd. "A"	400,912	0.36				% of
57 700	Sungrow Power Supply Co., Ltd. "A"	822,364	0.75			Market Value	Shareholders'
	Sunny Optical Technology Group	022,304	0.13	TOTAL INVESTM	ENTS	USD	Equity
01,100	Co., Ltd.	1,556,639	1.42				
126 200	Tencent Holdings Ltd.	9,863,075	8.98	Total Investments (co		108,811,276	99.09
	Topsports International Holdings Ltd.	0,000,070	0.50	Other Assets and Lia	bilities	998,657	0.91
707,000	144A <sup>(b)</sup>	1,219,889	1.11	Sharoholdoro' Fa	uitv	100 200 022	100.00
		, ,	0.87	Shareholders' Ed	larr)	109,809,933	100.00

# Goldman Sachs Funds—All China Equity Portfolio Schedule of Investments As at 31 May 2021

- (a) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).
- (b) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (c) A related party to Goldman Sachs Funds.
- (d) The yield for this fund as at 31 May 2021 was 0.011%.

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Internet	22.37
Banks	10.42
Food, Beverages & Tobacco	7.76
Healthcare Services	4.37
Software	4.35
Retail	3.66
Semiconductors	3.43
Insurance	3.15
Electrical Components & Equipment	2.83
Home Furnishings	2.65
Others	31.93
TOTAL COMMON STOCKS	96.92
Mutual Funds	2.17
Other Assets and Liabilities	0.91
TOTAL	100.00

# Goldman Sachs Funds—Asia Equity Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description	Market Value USD	% o Shareholders Equity
Transferable se	curities admitted to an official ex-	change listing	
Common Stock		3 3	
China			
105,896	Alibaba Group Holding Ltd.—ADR <sup>(a)</sup>	22,659,626	8.68
143,000	ANTA Sports Products Ltd.	2,888,327	1.11
	China Merchants Bank Co., Ltd. "H"	2,885,394	1.11
	Gree Electric Appliances, Inc. "A"	586,828	0.22
	Kweichow Moutai Co., Ltd. "A"	11,890,518	4.5
	Meituan "B" 144A <sup>(b)</sup>	7,809,177	2.99
	Minth Group Ltd.	974,491	0.37
367,100	New Oriental Education &	3,672,561	1.4
650 580	Technology Group, Inc. New Oriental Education &	3,072,301	1.4
030,300	Technology Group, Inc.—ADR <sup>(a)</sup>	6,720,491	2.57
547.500	Ping An Insurance Group Co. of	-,,	
,,,,,	China Ltd. "H"	5,984,482	2.29
119,300	Shenzhou International Group		
	Holdings Ltd.	3,158,789	1.2
14,314	Silergy Corp.	1,805,785	0.69
83,800	Sunny Optical Technology Group		
	Co., Ltd.	2,134,965	0.82
	TAL Education Group—ADR <sup>(a)</sup>	4,117,138	1.58
	Tencent Holdings Ltd.	25,282,921	9.68
466,000	Topsports International Holdings Ltd.		
	144A <sup>(b)</sup>	722,323	0.28
	WuXi AppTec Co., Ltd. "H" 144A <sup>(b)</sup>	1,900,109	0.73
	Yunnan Aluminium Co., Ltd. "A"	1,906,051	0.73
36,940	Zepp Health Corp.—ADR <sup>(a)</sup>	379,374	0.1
		107,479,350	41.17
Hong Kong			
	AIA Group Ltd.	3,446,793	1.3
	Galaxy Entertainment Group Ltd.	1,131,002	0.43
48,901	Hong Kong Exchanges & Clearing	0.044.475	4.41
2.250.500	Ltd.	3,011,475	1.1
	Sino Biopharmaceutical Ltd. Techtronic Industries Co., Ltd.	2,505,830 1,037,728	0.96
33,000	rechironic industries co., Ltd.		
1		11,132,828	4.20
India 3,988	Abbott India Ltd.	886,441	0.34
	Bajaj Finance Ltd.	3,351,874	1.28
	Computer Age Management		
	Services Ltd.	873,478	0.33
172,664	Crompton Greaves Consumer		
	Electricals Ltd.	939,404	0.36
	Divi's Laboratories Ltd.	1,397,902	0.54
	Eicher Motors Ltd.	1,201,903	0.4
	Hindustan Unilever Ltd.	7,594,179	2.9
	ICICI Bank Ltd.	2,049,204	0.79
50,621	ICICI Lombard General Insurance	1 007 000	0.44
446.004	Co., Ltd. 144A <sup>(b)</sup>	1,037,068	0.40
	Infosys Ltd.	2,266,842	0.87
	Infosys Ltd.—ADR <sup>(a)</sup> Larsen & Toubro Infotech Ltd.	534,694	0.20
11,007	144A <sup>(b)</sup>	640,592	0.2
63 822	Maruti Suzuki India Ltd.	6,140,898	2.3
	Navin Fluorine International Ltd.	2,592,601	0.9
	Route Mobile Ltd.	1,289,928	0.4
	SBI Life Insurance Co., Ltd. 144A <sup>(b)</sup>	780,735	0.3
	TeamLease Services Ltd.	1,079,550	0.4
	Wipro Ltd.	1,501,598	0.5
		36,158,891	13.8
ndonesia		2,671,360	1.0
	Bank Central Asia Tbk PT		
1,203,600			0.32
1,203,600 15,719,200	BFI Finance Indonesia Tbk PT	830,801	
1,203,600 15,719,200 1,653,700		830,801 259,317	0.10
15,719,200 1,653,700 13,115,200	BFI Finance Indonesia Tbk PT Map Aktif Adiperkasa PT	830,801	0.32 0.10 0.18 0.19

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
	Del Monte Pacific Ltd.	15,037	0.01
	Jollibee Foods Corp.	909,256	0.35
	Monde Nissin Corp. 144A <sup>(b)(c)</sup>	1,761,757	0.67
	·	2,686,050	1.03
Singapore			
305,424			
4.040	Ltd.	1,268,260	0.48
4,340	Sea Ltd.—ADR <sup>(a)</sup>	1,119,720	0.43
		2,387,980	0.91
South Korea	Fila Holdings Corp.	1,380,765	0.53
	Hankook Tire & Technology Co., Ltd.	908,023	0.35
		501,713	0.19
	Hugel, Inc.		
	LG Electronics, Inc.	2,378,844	0.91
	NAVER Corp.	2,378,708	0.91
	NCSoft Corp.	9,145,018	3.50
	Orion Corp.	379,676	0.15
	Samsung Electronics Co., Ltd.	24,720,439	9.47
94,073	SK Hynix, Inc.	10,565,362	4.05
		52,358,548	20.06
Taiwan	Larray Dragician Co. Ltd	0.007.464	2.10
	Largan Precision Co., Ltd.	8,287,161	3.18
	momo.com, Inc.	766,028	0.29
	Nien Made Enterprise Co., Ltd.	794,218	0.30
1,239,639	Taiwan Semiconductor Manufacturing Co., Ltd.	26,359,593	10.10
213 000	Taiwan Union Technology Corp.	743,852	0.29
	Tong Hsing Electronic Industries Ltd.	343,781	0.13
,		37,294,633	14.29
Thailand		07,204,000	14.25
	Airports of Thailand PCL	2,607,411	1.00
Vietnam 461 210	Vietnam Dairy Products JSC	1,822,860	0.70
TOTAL COMMON		1,022,000	0.70
(cost USD 181,17		258,543,478	99.04
Mutual Funds –	0.66%		
1.717.502	Goldman Sachs US\$ Treasury		
, , , , , , ,	Liquid Reserves Fund (X Distribution		
	Class) <sup>(d)(e)</sup>	1,717,502	0.66
TOTAL MUTUAL (cost USD 1,717,		1,717,502	0.66
	ERABLE SECURITIES ADMITTED	1,717,002	
	EXCHANGE LISTING		
(cost USD 182,88		260,260,980	99.70
MARKET VALUE (cost USD 182,88	OF INVESTMENTS	260,260,980	99.70
	AND LIABILITIES	782,841	0.30
SHAREHOLDER		261,043,821	100.00
SHARLHOLDER	3 EQUIT	201,043,021	100.00
TOTAL INVESTM	ENTS	Market Value USD	% of Shareholders' Equity
Total Investments (co Other Assets and Lia	ost USD 182,887,703) abilities	260,260,980 782,841	99.70 0.30
Shareholders' Ed	nuity	261,043,821	100.00

## Goldman Sachs Funds—Asia Equity Portfolio Schedule of Investments As at 31 May 2021

- <sup>+</sup> A portion of these securities were on loan at 31 May 2021. See Note 6.
- (a) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).
- (b) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (c) Valuation of this security is determined by the Valuer. See Note 4.
- (d) A related party to Goldman Sachs Funds.
- $^{\rm (e)}\,$  The yield for this fund as at 31 May 2021 was 0.011%.

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Internet	26.89
Semiconductors	23.75
Food, Beverages & Tobacco	6.08
Commercial Services	5.56
Miscellaneous Manufacturing	4.48
Insurance	4.31
Diversified Financial Services	3.08
Banks	2.92
Household Products/Wares	2.91
Automobile Manufacturers	2.81
Others	16.25
TOTAL COMMON STOCKS	99.04
Mutual Funds	0.66
Other Assets and Liabilities	0.30
TOTAL	100.00

# Goldman Sachs Funds—Emerging Markets Equity ESG Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Transferable se	curities admitted to an official ex	change listing	
Common Stock Argentina	s – 98.75%		
•	MercadoLibre, Inc.	8,548,293	1.88
Brazil			
955,700	Aeris Industria E Comercio De Equipamentos Para Geracao De		
	Energia S.A.	1,646,561	0.36
	B3 S.A Brasil Bolsa Balcao Banco Bradesco S.A.—ADR <sup>(a)</sup>	2,900,748	0.64 1.54
	Caixa Seguridade Participacoes	7,030,494	1.04
04.000	S.A.	1,853,628	0.4
	Pagseguro Digital Ltd. "A"  Rede D'Or Sao Luiz S.A. 144A <sup>(b)</sup>	3,015,184 2,451,787	0.66 0.54
		18,898,402	4.15
China		,,	
	Alibaba Group Holding Ltd.—ADR <sup>(a)</sup>	29,165,260	6.40
	ANTA Sports Products Ltd.	4,827,344	1.06
	China Merchants Bank Co., Ltd. "H" Contemporary Amperex Technology	13,964,570	3.07
	Co., Ltd. "A"	4,946,690	1.09
	ENN Energy Holdings Ltd.	7,533,868	1.65
429,107	Gree Electric Appliances, Inc. "A" Hangzhou Robam Appliances Co.,	1,358,216	0.30
00.000	Ltd. "A"	2,990,793	0.66
20,299	Hangzhou Robam Appliances Co., Ltd. "A"	197,239	0.04
388,399	Luxshare Precision Industry Co., Ltd. "A"	2,399,185	0.53
316,900	Meituan "B" 144A <sup>(b)</sup>	10,998,792	2.4
876,500	Ping An Insurance Group Co. of China Ltd. "H"	9,580,636	2.10
88,813	SF Holding Co., Ltd. "A"	975,661	0.2
43,000	-	5,424,671	1.19
226,700	,	E 77E 64E	1.0
378,300	Co., Ltd. Tencent Holdings Ltd.	5,775,615 29,565,777	1.27 6.49
1,810,000	-		0.00
241 886	WuXi AppTec Co., Ltd. "H" 144A <sup>(b)</sup>	2,805,590 5,010,572	0.62 1.10
	Yunnan Aluminium Co., Ltd. "A"	5,024,910	1.1
	Zhejiang Sanhua Intelligent Controls		0.40
	Co., Ltd. "A"	1,822,659	0.40
		144,368,048	31.70
<b>Cyprus</b> 78,976	Ozon Holdings Plc.—ADR <sup>(a)</sup>	4,214,159	0.92
	TCS Group Holding Plc.—GDR <sup>(a)</sup>	6,739,361	1.48
		10,953,520	2.40
Egypt			
440,896		1 501 802	0.33
	Egypt SAE	1,501,802	0.30
Greece 191,515	JUMBO S.A.	3,681,202	0.81
Hong Kong			
	AIA Group Ltd.	10,180,813	2.24
1,080,000	Alibaba Health Information Technology Ltd.	2,676,994	0.59
	China Mengniu Dairy Co., Ltd.	4,666,175	1.02
127,789	Hong Kong Exchanges & Clearing Ltd.	7,869,644	1.73
3,497,000		3,878,241	0.8
171,500	•	3,235,823	0.7
		32,507,690	7.14
77,589	OTP Bank Nyrt	4,229,371	0.93

Holdings	Security Description	Market Value USD	% o Shareholders Equity
Common Stock	s – (Continued)		
73,729	Avenue Supermarts Ltd. 144A <sup>(b)</sup> Crompton Greaves Consumer	3,075,769	0.6
	Electricals Ltd.	2,079,346	0.40
	Divi's Laboratories Ltd. ICICI Lombard General Insurance	2,911,205	0.64
,	Co., Ltd. 144A <sup>(b)</sup>	4,613,487	1.0
	Info Edge India Ltd.	4,396,865	0.9
	Infosys Ltd.—ADR <sup>(a)</sup>	11,175,392	2.4
	Kotak Mahindra Bank Ltd. SBI Life Insurance Co., Ltd. 144A <sup>(b)</sup>	4,652,365 2,450,682	1.0 0.5
	Tata Consumer Products Ltd.	5,538,141	1.2
	Wipro Ltd.	4,381,651	0.9
		45,274,903	9.9
Indonesia	Donk Control Asia This DT	E 026 77E	1.0
	Bank Central Asia Tbk PT	5,836,775	1.28
	Arca Continental SAB de CV	4,081,224	0.89
643,010	Kimberly-Clark de Mexico SAB de CV "A"	1,503,490	0.3
2,081,900	Wal-Mart de Mexico SAB de CV	6,601,044	1.4
		12,185,758	2.6
Peru	Intercorn Financial Comissos Inc	4 452 004	0.3
	Intercorp Financial Services, Inc.	1,452,084	0.32
Philippines 231.500	Jollibee Foods Corp.	925,080	0.2
	Monde Nissin Corp. 144A <sup>(b)(c)</sup>	2,933,212	0.6
		3,858,292	0.8
Poland			
	InPost S.A. Powszechna Kasa Oszczedności	3,159,364	0.69
	Bank Polski S.A.	5,092,251	1.13
		8,251,615	1.8
Russia	Massaw Evokanga MICEY PTS		
925,100	Moscow Exchange MICEX-RTS PJSC	2,123,376	0.4
304,463	Sberbank of Russia PJSC—ADR <sup>(a)</sup>	5,131,724	1.1
89,245	Yandex NV "A"	6,074,015	1.3
		13,329,115	2.9
Saudi Arabia	0 1111 11 11	0.405.040	0.0
	Saudi National Bank	3,105,343	0.6
Singapore 14,640	Sea Ltd.—ADR <sup>(a)</sup>	3,777,120	0.8
South Africa			
	Clicks Group Ltd.	5,687,427	1.2
	Mr Price Group Ltd. Santam Ltd.	4,771,042	1.0 0.4
90,012	Saniam Liu.	1,898,268	
		12,356,737	2.7
South Korea 54,091	LG Electronics, Inc.	7,361,215	1.6
	NAVER Corp.	7,306,054	1.6
	NCSoft Corp.	6,712,816	1.4
	Orion Corp.	2,722,889	0.6
	Pearl Abyss Corp. Samsung Electronics Co., Ltd.	1,254,805 31,580,296	0.2 6.9
		56,938,075	12.5
Taiwan			
	Chailease Holding Co., Ltd.	4,778,351	1.0
	MediaTek, Inc. Nien Made Enterprise Co., Ltd.	4,640,195 1,735,513	1.0 0.3
110,000	THIST WAVE LINE PHISE CO., LIU.	1,735,513	0.3

# Goldman Sachs Funds—Emerging Markets Equity ESG Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	s – (Continued)		
Taiwan – (Contin			
1,717,000	Taiwan Semiconductor	00 540 400	0.00
100.000	Manufacturing Co., Ltd.	36,510,163	8.02
190,000	Win Semiconductors Corp.	2,237,340	0.49
		49,901,562	10.96
Thailand			
1,374,300	Airports of Thailand PCL	2,738,738	0.60
896,900	Kasikornbank PCL	3,426,993	0.75
		6,165,731	1.35
United States			
5,562	EPAM Systems, Inc.	2,655,354	0.58
TOTAL COMMO			
(cost USD 383,21	18,328)	449,776,792	98.75
Mutual Funds – Ireland 136	- 0.00%  Goldman Sachs US\$ Liquid Reserves Fund (X Distribution Class)(d)(e)	136	0.00
TOTAL MUTUAL (cost USD 136)		136	0.00
TOTAL TRANSFI	ERABLE SECURITIES ADMITTED . EXCHANGE LISTING	130	0.00
(cost USD 383,21	18,464)	449,776,928	98.75
MARKET VALUE (cost USD 383,21	OF INVESTMENTS 18,464)	449,776,928	98.75
OTHER ASSETS	AND LIABILITIES	5,685,778	1.25
SHAREHOLDER	S' EQUITY	455,462,706	100.00
TOTAL INVESTM	IENTS	Market Value USD	% of Shareholders' Equity
Total Investments (co Other Assets and Lia	ost USD 383,218,464) abilities	449,776,928 5,685,778	98.75 1.25
Shareholders' Ed	quity	455,462,706	100.00

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

<sup>(</sup>b) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933

Allocation of Portfolio as at 31 May 2021	% of Shareholders Equity
Common Stocks	
Internet	24.30
Semiconductors	16.46
Banks	13.33
Retail	7.03
Insurance	6.71
Food, Beverages & Tobacco	5.05
Diversified Financial Services	4.8 3.9 3.0
Computers	
Home Furnishings	
Electronics	1.72
Others	12.21
TOTAL COMMON STOCKS	98.75
Mutual Funds	0.00
Other Assets and Liabilities	1.25
TOTAL	100.00

 $<sup>^{(</sup>c)}$  Valuation of this security is determined by the Valuer. See Note 4.

<sup>(</sup>d) A related party to Goldman Sachs Funds.

 $<sup>^{\</sup>rm (e)}$  The yield for this fund as at 31 May 2021 was 0.064%.

# Goldman Sachs Funds—Emerging Markets Equity Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Transferable se	curities admitted to an official ex	change listing	
Common Stock Argentina	s – 98.06%		
•	MercadoLibre, Inc.	65,280,354	1.28
		,,	
9 0/8 255	Aeris Industria E Comercio De		
3,040,233	Equipamentos Para Geracao De		
	Energia S.A.	15,589,104	0.3
6,406,700	Atacadao S.A.	26,853,844	0.5
3,667,559	B3 S.A Brasil Bolsa Balcao	11,964,310	0.2
	Banco Bradesco S.A.—Preferred	32,114,312	0.6
	Blau Farmaceutica S.A.	11,899,730	0.2
7,486,887		14,302,050	0.2
8,488,831	Caixa Seguridade Participacoes S.A.	10 707 144	0.39
5 805 400	Locaweb Servicos de Internet S.A.	19,787,144 28,851,604	0.5
	Pagseguro Digital Ltd. "A"	14,439,017	0.2
	Qualicorp Consultoria e Corretora	,,	0.2
-,,	de Seguros S.A.	21,328,332	0.43
2,384,320	Rede D'Or Sao Luiz S.A. 144A <sup>(a)</sup>	32,302,484	0.6
		229,431,931	4.5
5	. 4.	220,401,001	7.0
British Virgin Isla 2 091 395	rix Price Group Ltd.—GDR		
2,001,000	144A <sup>(a)(b)</sup>	17,034,412	0.3
China			
	Alibaba Group Holding Ltd.—ADR(b)	288,446,966	5.6
	Anhui Conch Cement Co., Ltd. "H"	23,295,160	0.4
2,415,000	ANTA Sports Products Ltd.	48,778,391	0.9
339,600	Bilibili, Inc.—ADR <sup>(b)</sup>	36,445,872	0.7
14,281,500	China Merchants Bank Co., Ltd. "H"	132,076,159	2.6
14,500	Contemporary Amperex Technology Co., Ltd. "A"	935,163	0.0
642.214	Contemporary Amperex Technology	,	
	Co., Ltd. "A"	41,418,955	0.8
260,765	Daqo New Energy Corp.—ADR <sup>(b)</sup>	20,060,651	0.3
3,632,200	ENN Energy Holdings Ltd.	66,791,595	1.3
1,610,900	Gree Electric Appliances, Inc. "A"	14,432,394	0.2
	Gree Electric Appliances, Inc. "A"	326,115	0.0
3,541,991	Hangzhou Robam Appliances Co., Ltd. "A"	24,686,992	0.4
729,971	Hangzhou Robam Appliances Co.,	,,.	
	Ltd. "A"	5,087,757	0.1
6,051,000			
	144A <sup>(a)</sup>	23,791,507	0.4
	Kweichow Moutai Co., Ltd. "A"	114,707,581	2.2
4,221,776	Luxshare Precision Industry Co., Ltd. "A"	26,078,392	0.5
2 664 000	Meituan "B" 144A <sup>(a)</sup>	92,460,653	1.8
	Minth Group Ltd.	25,379,130	0.5
7,839,500	•	20,070,100	0.0
	China Ltd. "H"	85,690,131	1.6
1,703,465	SF Holding Co., Ltd. "A"	18,713,522	0.3
462,727	Silergy Corp.	58,375,385	1.1
1,877,600		17.005.111	
4 040 000	Co., Ltd.	47,835,441	0.9
4,013,900	Tencent Holdings Ltd.	313,703,604	6.1
17,339,000	Topsports International Holdings Ltd. 144A <sup>(a)</sup>	26,876,314	0.5
1,683,921	WuXi AppTec Co., Ltd. "H" 144A <sup>(a)</sup>	34,881,750	0.6
15,430,680	Yunnan Aluminium Co., Ltd. "A"	34,589,756	0.6
774,411	Zepp Health Corp.—ADR <sup>(b)</sup>	7,953,201	0.1
5,949,188			***
	Co., Ltd. "A"	20,636,098	0.4
134,300			
	Co., Ltd. "A"	465,850	0.0
		1,634,920,485	32.1

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
	Ozon Holdings Plc.—ADR <sup>(b)</sup>	28,194,036	0.55
922,960	TCS Group Holding Plc.—GDR <sup>(b)</sup>	69,388,133	1.37
		97,582,169	1.92
Egypt			
	Commercial International Bank		
	Egypt SAE	17,016,072	0.34
Greece			
1,569,421	Hellenic Exchanges - Athens Stock Exchange S.A.	8,009,422	0.16
1 291 142	JUMBO S.A.	24,817,662	0.10
	Sarantis S.A.	18,975,387	0.37
		51,802,471	1.02
		31,002,471	1.02
5 580 400	AIA Group Ltd.	74,284,790	1.46
	Alibaba Health Information	14,204,100	1.40
	Technology Ltd.	24,102,862	0.47
	China Mengniu Dairy Co., Ltd.	41,071,813	0.81
893,781	Hong Kong Exchanges & Clearing Ltd.	55,041,810	1.08
39,626,500	Sino Biopharmaceutical Ltd.	43,946,563	0.87
	Techtronic Industries Co., Ltd.	31,565,787	0.62
		270,013,625	5.31
Hungary			
	OTP Bank Nyrt	30,285,176	0.60
India			
43,208	Abbott India Ltd.	9,604,144	0.19
	Amber Enterprises India Ltd.	27,290,433	0.54
	Atul Ltd.	19,369,336	0.38
	Avenue Supermarts Ltd. 144A <sup>(a)</sup> Computer Age Management Services Ltd.	30,500,797 22,320,741	0.60
3,685,734	Crompton Greaves Consumer		
	Electricals Ltd.	20,052,791	0.40
	Divi's Laboratories Ltd.	29,919,126	0.59
	Godrej Properties Ltd. ICICI Lombard General Insurance	33,527,987	0.66
1,210,110	Co., Ltd. 144A <sup>(a)</sup>	25,515,930	0.50
622,662	Info Edge India Ltd.	38,349,894	0.75
	Infosys Ltd.	63,261,758	1.24
	Infosys Ltd.—ADR <sup>(b)</sup>	11,898,320	0.23
	Kotak Mahindra Bank Ltd. Navin Fluorine International Ltd.	36,737,811 40,556,740	0.72 0.80
	Route Mobile Ltd.	27,451,235	0.54
	SBI Life Insurance Co., Ltd. 144A <sup>(a)</sup>	20,972,020	0.41
2,966,897	Tata Consumer Products Ltd.	26,822,991	0.53
	TeamLease Services Ltd.	22,435,153	0.44
4,016,495	Wipro Ltd.	29,860,343	0.59
		536,447,550	10.55
Indonesia	Parily Construct Andre Title ST	F0 F10 075	
	Bank Central Asia Tbk PT BFI Finance Indonesia Tbk PT	56,513,379 17,496,550	1.11
	Map Aktif Adiperkasa PT	3,390,585	0.34 0.07
	Pakuwon Jati Tbk PT	9,361,399	0.18
	Semen Indonesia Persero Tbk PT	10,896,921	0.22
		97,658,834	1.92
Mexico			
	Arca Continental SAB de CV	28,850,867	0.57
	Gentera SAB de CV	6,066,477	0.12
8,569,304	Kimberly-Clark de Mexico SAB de CV "A"	15,283,163	0.30
11,490,556	Wal-Mart de Mexico SAB de CV	36,432,909	0.71
		86,633,416	1.70
		00,000,410	1.70

Holdings	Security Description	Market Value USD	% o Shareholders Equity
Common Stock Peru	s – (Continued)		
672,789 Philippines	Intercorp Financial Services, Inc.	18,186,887	0.36
993,700	Del Monte Pacific Ltd.	289,019	0.0
	Jollibee Foods Corp.	18,993,906	0.37
119,191,900	Monde Nissin Corp. 144A <sup>(a)(c)</sup>	33,664,745	0.66
		52,947,670	1.04
Poland			
	Dino Polska S.A. 144A <sup>(a)</sup>	44,791,160	0.88
	InPost S.A. Powszechna Kasa Oszczedności	27,592,114	0.54
4,303,301	Bank Polski S.A.	46,280,104	0.9
		118,663,378	2.33
Russia		-,,	
	Detsky Mir PJSC 144A <sup>(a)</sup>	32,505,942	0.64
	Fix Price Group Ltd.—GDR <sup>(b)</sup>	122,704	0.0
6,236,137	Moscow Exchange MICEX-RTS		
	PJSC	14,313,768	0.28
	Sberbank of Russia PJSC Yandex NV "A"	42,732,166 40,753,647	0.84
596,790	Tandex NV A	40,755,047	0.00
		130,428,227	2.57
Saudi Arabia 2,452,616	Saudi National Bank	35,184,988	0.69
Singapore			
	Nanofilm Technologies International		
	Ltd.	23,755,889	0.47
120,517	Sea Ltd.—ADR <sup>(b)</sup>	31,093,386	0.6
		54,849,275	1.08
Slovenia	Neve Linklianska Banka dd. CDD(b)	7 707 700	0.44
	Nova Ljubljanska Banka dd—GDR <sup>(b)</sup>	7,727,720	0.15
South Africa	Oliston Organia Ltd	00 004 404	0.51
	Clicks Group Ltd. Distell Group Holdings Ltd.	28,021,481 15,586,810	0.59 0.3
2,319,337		19,459,065	0.38
	Mr Price Group Ltd.	36,045,262	0.7
564,778	Santam Ltd.	10,871,900	0.22
10,225,108	Transaction Capital Ltd.	27,049,570	0.53
		137,034,088	2.70
South Korea			
	Fila Holdings Corp.	20,339,167	0.40
	Hankook Tire & Technology Co., Ltd.	19,448,140	0.38
	Hugel, Inc.	9,881,259	0.19
184,026	LG Electronics, Inc. NAVER Corp.	52,650,292 59,114,666	1.04 1.16
	NCSoft Corp.	71,018,306	1.40
	Orion Corp.	30,124,289	0.59
	Pearl Abyss Corp.	13,256,253	0.20
4,713,720	Samsung Electronics Co., Ltd.	338,999,250	6.67
		614,831,622	12.09
Taiwan	4014 II T I I I	04.000 -:-	
	ASMedia Technology, Inc. Chailease Holding Co., Ltd.	24,629,515 32,285,907	0.48 0.64
+ 21,952,477	(=)	6,253,652	0.04
	MediaTek, Inc.	46,055,668	0.12
	momo.com, Inc.	26,585,678	0.52
1,256,000	Nien Made Enterprise Co., Ltd.	18,472,919	0.36
16,390,444	Taiwan Semiconductor	0.40 505 000	2.5
	Manufacturing Co., Ltd. Taiwan Union Technology Corp.	348,525,206	6.8
4 007 000	raiwan union technology Corp.	6,869,276	0.14
1,967,000		15 584 151	U 3.
2,362,189		15,584,151 19,994,755	0.3° 0.39

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
	Airports of Thailand PCL Kasikornbank PCL	26,861,279 32,693,027	0.53 0.64
		59,554,306	1.17
Turkey			
1,533,336		0.000.744	0.47
5,574,841	144A <sup>(a)</sup> Sok Marketler Ticaret AS	8,630,711 7,386,778	0.17 0.15
		16,017,489	0.32
United States			
	EPAM Systems, Inc.	19,915,636	0.39
10,680,600	Samsonite International S.A. 144A <sup>(a)</sup>	20,305,765	0.40
		40,221,401	0.79
Vietnam 5.185.784	Vietnam Dairy Products JSC	20,495,997	0.40
TOTAL COMMON	·	20,100,001	0.10
(cost USD 3,283,		4,985,506,270	98.06
Mutual Funds –	1.96%		
13,316,032	iShares MSCI Emerging Markets IMI ESG Screened UCITS ETF	99,510,707	1.96
TOTAL MUTUAL (cost USD 96,108		99,510,707	1.96
TOTAL TRANSFI	ERABLE SECURITIES ADMITTED		
TO AN OFFICIAL (cost USD 3,380,	. EXCHANGE LISTING 047,281)	5,085,016,977	100.02
MARKET VALUE (cost USD 3,380,	OF INVESTMENTS 047,281)	5,085,016,977	100.02
OTHER ASSETS	AND LIABILITIES	(740,570)	(0.02)
SHAREHOLDER	S' EQUITY	5,084,276,407	100.00
TOTAL INVESTM	IENTS	Market Value USD	% of Shareholders' Equity
Total Investments (co	ost USD 3,380,047,281)	5,085,016,977	100.02
Other Assets and Lia	abilities	(740,570)	(0.02)

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2021. See Note 6.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities  $\operatorname{Act}$  of 1933.

<sup>(</sup>b) Security holding is traded/held in USD. (ADR: American Depositary Receipt/GDR: Global Depositary Receipt).
(c) Valuation of this security is determined by the Valuer. See Note 4.

	% of Shareholders'
Allocation of Portfolio as at 31 May 2021	Equity
Common Stocks	
Internet	21.74
Semiconductors	15.61
Banks	10.72
Food, Beverages & Tobacco	7.77
Retail	6.84
Diversified Financial Services	4.72
Insurance	4.66
Computers	2.45
Home Furnishings	2.32
Electronics	1.92
Others	19.31
TOTAL COMMON STOCKS	98.06
Mutual Funds	1.96
Other Assets and Liabilities	(0.02)
TOTAL	100.00

### Goldman Sachs Funds—Global Environmental Impact Equity Portfolio Schedule of Investments As at 31 May 2021

Holdings		Security Description	Market Value USD	% of Shareholders' Equity
Common S		curities admitted to an official exc s – 98.29%	change listing	
Australia 665	,079	Carbon Revolution Ltd.	557,718	0.09
Belgium				
	,076	Umicore S.A.	11,476,285	1.83
China 7	,100	Contemporary Amperex Technology Co., Ltd. "A"	457,908	0.07
228	,600	Contemporary Amperex Technology Co., Ltd. "A"	14,743,330	2.36
8,444	,976	Xinyi Solar Holdings Ltd.	15,014,427	2.40
442	,709	XPeng, Inc.—ADR <sup>(a)</sup>	14,427,886	2.31
			44,643,551	7.14
Denmark	000	Obstances Helding A/O	44 000 540	4.00
		Chr Hansen Holding A/S Novozymes A/S "B"	11,828,516 12,715,949	1.89 2.03
		Orsted A/S 144A <sup>(b)</sup>	13,182,846	2.11
			37,727,311	6.03
Finland				
146	,815	Neste OYJ	9,701,971	1.55
France	266	Imerys S.A.	4 600 701	0.74
		Schneider Electric S.E.	4,623,781 17,854,532	2.85
			22,478,313	3.59
Germany				
-	,859	Infineon Technologies AG	18,609,277	2.98
Ireland	626	Aptiv Plc.	12,380,680	1.98
		Kingspan Group Plc.	12,929,769	2.07
66	,351	Trane Technologies Plc.	12,363,845	1.97
			37,674,294	6.02
Israel 53	,644	SolarEdge Technologies, Inc.	13,968,898	2.23
Italy 2,364	,282,	Enel SpA	23,409,929	3.74
Japan				
		Daikin Industries Ltd.	11,562,409	1.85
		Horiba Ltd. Keyence Corp.	11,365,893	1.81
		Kurita Water Industries Ltd.	11,846,965 14,319,128	1.89 2.29
		Nidec Corp.	11,803,972	1.89
			60,898,367	9.73
Netherlands				
		Aalberts NV	19,625,629	3.14
		Koninklijke DSM NV	17,536,055	2.80
1/5	,/01	Pryme BV 144A <sup>(b)</sup>	1,232,479	0.20
Namura:			38,394,163	6.14
Norway 3,339	,042	Aker Carbon Capture AS	7,147,515	1.14
7,241	,985	Aker Offshore Wind AS	5,107,190	0.82
291	,219	Circa Group AS	694,583	0.11
			12,949,288	2.07
<b>Spain</b> 1,340	,718	Iberdrola S.A.	18,447,173	2.95
Sweden 169	405	Re:NewCell AB	4,275,166	0.68
Switzerland	,+00	No. New Cell AD	7,273,100	0.00
	,498	ABB Ltd.	12,762,287	2.04

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock	cs – (Continued)		
Taiwan			
1,627,000	Delta Electronics, Inc.	17,108,786	2.74
United Kingdom			
2,914,890	DS Smith Plc.	17,279,804	2.76
United States			
72,638	Albemarle Corp.	12,240,229	1.96
189,557	Ball Corp.	15,562,630	2.49
	Beyond Meat, Inc.	9,769,269	1.56
63,330	Cree, Inc.	6,441,928	1.03
76,205	Danaher Corp.	19,714,995	3.15
179,323	Danimer Scientific, Inc.	4,079,598	0.65
81,559	Darling Ingredients, Inc.	5,554,168	0.89
15,725	Deere & Co.	5,669,020	0.91
60,001	DocuSign, Inc.	12,177,803	1.95
105,842	Ecolab, Inc.	22,929,611	3.67
133,543	Itron, Inc.	12,876,216	2.06
229,256	NextEra Energy, Inc.	16,898,460	2.70
	Nuvve Holding Corp.	3,936,371	0.63
2,062,755	Smart Wires Technology		
	Ltd.—Swedish Depositary Receipt	6,897,850	1.10
	Tattooed Chef, Inc.	5,887,774	0.94
	Waste Connections, Inc.	11,836,176	1.89
	Waste Management, Inc.	11,965,553	1.91
	Westrock Co.	12,103,992	1.93
136,101	Xylem, Inc.	16,015,005	2.56
		212,556,648	33.98
TOTAL COMMO (cost USD 542,4		614,919,229	98.29
TOTAL TRANSF	ERABLE SECURITIES ADMITTED		
TO AN OFFICIAL	EXCHANGE LISTING		
(cost USD 542,4	55,503)	614,919,229	98.29
	OF INVESTMENTS		
(cost USD 542,4	55,503)	614,919,229	98.29
OTHER ASSETS	AND LIABILITIES	10,702,900	1.71
SHAREHOLDER	S' EQUITY	625,622,129	100.00
			% of
		Market Value	Shareholders
TOTAL INVEST	MENTS	USD	Equity
Total Investments (c	ost USD 542,455,503)	614,919,229	98.29
Other Assets and Li	abilities	10,702,900	1.71
Shareholders' E	quity	625,622,129	100.00

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

<sup>(</sup>b) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

### Goldman Sachs Funds—Global Environmental Impact Equity Portfolio Schedule of Investments As at 31 May 2021

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Chemicals	14.94
Electric	11.50
Electrical Components & Equipment	10.06
Energy Sources	7.69
Packaging & Containers	7.18
Environmental Control	6.97
Electronics	5.76
Machinery—Diversified	5.36
Miscellaneous Manufacturing	5.11
Building Materials	4.66
Others	19.06
TOTAL COMMON STOCKS	98.29
Other Assets and Liabilities	1.71
TOTAL	100.00

### Goldman Sachs Funds—Global Equity Income Portfolio Schedule of Investments As at 31 May 2021

Holdings	ı	Security Description	Market Value USD	% o Shareholders Equit
Transfe	rable se	curities admitted to an official e	xchange listing	
	on Stock	s – 98.94%		
Finland	39.061	Nordea Bank Abp	422,964	1.7
	00,001	Norded Bank / top	722,007	1.7
France	44 220	DND Davihas C A	705 405	2.4
		BNP Paribas S.A. Gecina S.A.	765,405 375,036	3.1 1.5
		Klepierre S.A.	347,044	1.4
		Sanofi	216,707	0.8
		Schneider Electric S.E.	353,216	1.4
		Vinci S.A.	657,341	2.7
			2,714,749	11.2
German	-	Vanavia C.F.	224 200	4.0
	5,124	Vonovia S.E.	321,280	1.3
Ireland				
		Accenture Plc. "A"	481,075	1.9
	1,767	Medtronic Plc.	225,522	0.9
			706,597	2.9
Italy				
		Enel SpA	282,232	1.1
	32,209	UniCredit SpA	409,079	1.6
			691,311	2.8
Japan	9 100	Takeda Pharmaceutical Co., Ltd.	311,462	1.2
Netherla		Tanoda i Harmacounour Co., Eta.	011,102	
ivetilella		ING Groep NV	395,017	1.6
		Koninklijke KPN NV	272,777	1.1
		Royal Dutch Shell Plc. "A"	253,390	1.0
			921,184	3.8
Singapo	re		<u> </u>	
		Singapore Exchange Ltd.	229,906	0.9
Spain	05.400	He andre In O.A.	40.4.000	0.0
	35,163	Iberdrola S.A.	484,089	2.0
Switzerl				
		Nestle S.A.	488,029	2.0
		Roche Holding AG	364,423	1.5
		SGS S.A. Swiss Re AG	228,530	0.9 1.5
		Zurich Insurance Group AG	380,773 610,749	2.5
	1,432	Zurich insurance Group AG		
			2,072,504	8.5
Taiwan	24,000	Taiwan Semiconductor		
		Manufacturing Co., Ltd.	510,334	2.1
United K	(ingdom			
	6,150	AstraZeneca Plc.	705,915	2.9
	115,435		502,531	2.0
		DS Smith Plc.	364,662	1.5
		Ferguson Plc.	256,603	1.0
		National Grid Plc.	322,414	1.3
	8,172	Rio Tinto Plc.	704,343	2.9
			2,856,468	11.7
United S		A	200.000	
		American Tower Corp	298,869 643,815	1.2
		American Tower Corp.  Apple, Inc.	643,815 431,833	2.6 1.7
		AT&T, Inc.	431,633	1.7
		AvalonBay Communities, Inc.	402,356	1.7
		Bristol-Myers Squibb Co.	418,690	1.7
		Cisco Systems, Inc.	515,986	2.1
		Coca-Cola Co.	540,548	2.2
	0.500	Comcast Corp. "A"	493,152	2.0

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (0	•		
	Eaton Corp., Plc.	517,724	2.14
2,570	Fidelity National Information		
	Services, Inc.	383,084	1.58
	Home Depot, Inc.	394,154	1.63
	Honeywell International, Inc.	644,371	2.66 2.07
	Illinois Tool Works, Inc. Johnson & Johnson	501,604 561,642	2.07
	JPMorgan Chase & Co.	785,785	3.24
	Las Vegas Sands Corp.	208,800	0.86
	McDonald's Corp.	296,383	1.22
	Microsoft Corp.	785,283	3.24
	Procter & Gamble Co.	457,618	1.89
	Prologis, Inc.	330,900	1.37
	QUALCOMM, Inc.	233,188	0.96
	Texas Instruments, Inc.	605,596	2.50
	Truist Financial Corp.	286,121	1.18
	Walmart, Inc.	383,968	1.58
	Xcel Energy, Inc.	189,348	0.78
		11,737,825	48.43
TOTAL COMMON (cost USD 19,857		23,980,673	98.94
Mutual Funds –	1.05%		
254,145	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(a)(b)</sup>	254,145	1.05
TOTAL MUTUAL (cost USD 254,14		254,145	1.05
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING		
(cost USD 20,111	,356)	24,234,818	99.99
MARKET VALUE (cost USD 20,111	OF INVESTMENTS	24,234,818	99.99
<u> </u>	AND LIABILITIES	1,753	0.01
SHAREHOLDER		24,236,571	100.00
0			
			% of
TOTAL INVESTM	ENTS	Market Value USD	
		USD	Equity
TOTAL INVESTM  Total Investments (cc Other Assets and Lia	ost USD 20,111,356)		Shareholders' Equity 99.99 0.01

<sup>(</sup>a) A related party to Goldman Sachs Funds.

<sup>(</sup>b) The yield for this fund as at 31 May 2021 was 0.011%.

### Goldman Sachs Funds—Global Equity Income Portfolio Schedule of Investments As at 31 May 2021

	% of Shareholders'
Allocation of Portfolio as at 31 May 2021	Equity
Common Stocks	
Banks	12.64
Pharmaceuticals	10.64
Real Estate Investment Trust	8.67
Electric	6.50
Semiconductors	5.57
Telecommunications	5.01
Software	4.82
Retail	4.43
Food, Beverages & Tobacco	4.24
Miscellaneous Manufacturing	4.21
Others	32.21
TOTAL COMMON STOCKS	98.94
Mutual Funds	1.05
Other Assets and Liabilities	0.01
TOTAL	100.00

### Goldman Sachs Funds—Global Equity Partners ESG Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable	securities admitted to an official of	vchange listing	
	cks – 98.72%	exchange listing	
	66 Neste OYJ	995,606	2.08
Ireland			
5,4	94 Accenture Plc. "A"	1,559,307	3.25
Japan			
	00 Hoya Corp.	1,541,912	3.21
	00 Keyence Corp. 00 Nidec Corp.	1,487,067 791,520	3.10 1.65
0,5	oo Maec oorp.	-	
		3,820,499	7.96
Netherlands	45 Kaninkliika DSM NIV	951,077	1.98
	45 Koninklijke DSM NV	931,077	1.90
Spain 157.8	40 Banco Bilbao Vizcaya Argentaria		
.0.,0	S.A.	981,223	2.05
Sweden			
63,6	43 Hexagon AB "B"	912,532	1.90
Switzerland			
, -	94 Nestle S.A.	976,059	2.03
85,1	32 UBS Group AG	1,388,782	2.90
		2,364,841	4.93
Taiwan			
9,7	53 Taiwan Semiconductor  Manufacturing Co., Ltd.—ADR <sup>(a)</sup>	1,146,173	2.39
Haitad Kinada		.,,	
United Kingdo 18 1	43 AstraZeneca Plc.	2,082,506	4.34
	65 Compass Group Plc.	607,872	1.27
	31 Ferguson Plc.	1,412,341	2.94
13,5	73 InterContinental Hotels Group Plc.	949,486	1.98
	48 Reckitt Benckiser Group Plc.	859,837	1.79
122,9	28 Rentokil Initial Plc.	827,914	1.73
		6,739,956	14.05
United States			
8	23 Alphabet, Inc. "A"	1,950,642	4.07
7,4	61 American Tower Corp.	1,913,747	3.99
16,2	09 Ball Corp.	1,330,759	2.77
	60 Boston Scientific Corp.	2,113,982	4.41
	67 Burlington Stores, Inc.	1,390,274	2.90
	05 Cheniere Energy, Inc.	964,977	2.01
	66 Costco Wholesale Corp. 37 Elanco Animal Health, Inc.	1,008,894 1,534,946	2.10 3.20
	14 Fidelity National Information	1,334,940	3.20
12,0	Services, Inc.	1,865,337	3.89
4,3		1,922,155	4.01
	74 Marsh & McLennan Cos., Inc.	1,497,785	3.12
2,5	98 Martin Marietta Materials, Inc.	947,802	1.98
12,8	43 NIKE, Inc. "B"	1,756,537	3.66
	85 Northern Trust Corp.	1,643,377	3.42
	33 NVIDIA Corp.	1,042,099	2.17
	30 Procter & Gamble Co.	1,900,644	3.96
	39 S&P Global, Inc.	1,541,808	3.21
8,7	37 Walt Disney Co.	1,562,438	3.26
		27,888,203	58.13
TOTAL COMM		47.050.445	
(cost USD 39,	331,332)	47,359,417	98.72

Holdings	Security Description	Market Value USD	% of Shareholders <sup>s</sup> Equity
Mutual Funds –	1.32%		
Ireland			
633,482	Goldman Sachs US\$ Treasury		
	Liquid Reserves Fund (X Distribution		
	Class) <sup>(b)(c)</sup>	633,482	1.32
TOTAL MUTUAL	FUNDS		
(cost USD 633,48	32)	633,482	1.32
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING 1,814)	47,992,899	100.04
MARKET VALUE	OF INVESTMENTS		
(cost USD 40,464	l,814)	47,992,899	100.04
OTHER ASSETS	AND LIABILITIES	(17,019)	(0.04)
SHAREHOLDERS	S' EQUITY	47,975,880	100.00
TOTAL INVESTM	ENTS	Market Value USD	% of Shareholders' Equity
Total Investments (co	ost USD 40,464,814)	47,992,899	100.04
Other Assets and Lia		(17,019)	(0.04)
Shareholders' Ed	quity	47,975,880	100.00
	ng is traded/held in USD. (ADR: America Depositary Receipt).	an Depositary R	eceipt/

 $<sup>^{\</sup>rm (c)}$  The yield for this fund as at 31 May 2021 was 0.011%.

Allocation of Portfolio as at 31 May 2021	Shareholders' Equity
Common Stocks	
Banks	8.37
Software	7.90
Pharmaceuticals	7.54
Machinery—Diversified	5.00
Retail	5.00
Commercial Services	4.94
Electronics	4.86
Semiconductors	4.56
Healthcare Products	4.41
Internet	4.07
Others	42.07
TOTAL COMMON STOCKS	98.72
Mutual Funds	1.32
Other Assets and Liabilities	(0.04)
TOTAL	100.00

GDR: Global Depositary Receipt).

(b) A related party to Goldman Sachs Funds.

#### Goldman Sachs Funds—Global Equity Partners Portfolio Schedule of Investments As at 31 May 2021

Holding	s	Security Description	Market Value USD	% of Shareholders' Equity
Transfe	erable se	curities admitted to an official e	xchange listing	
	on Stock	s – 97.11%		
rillallu		Neste OYJ	26,527,289	2.08
France	145,614	Safran S.A.	22,114,985	1.73
Ireland	134 546	Accenture Plc. "A"	38,186,846	2.99
 Italy	134,340	Accenture Fig. A	30,100,040	2.99
-	1,588,437	Davide Campari-Milano NV	20,406,272	1.60
Japan	311.800	Hoya Corp.	41,091,300	3.22
		Keyence Corp.	38,168,046	2.99
		Nidec Corp.	21,611,936	1.69
			100,871,282	7.90
Netherla				
+	133,845	Koninklijke DSM NV	24,741,876	1.94
Spain <sup>∠</sup>	4,205,060	Banco Bilbao Vizcaya Argentaria		
		S.A.	26,141,040	2.05
Sweden		Hexagon AB "B"	25,249,799	1.98
Switzer				
	2,223,663	UBS Group AG	36,275,231	2.84
Taiwan	253,630	Taiwan Semiconductor		
		Manufacturing Co., Ltd.—ADR <sup>(a)</sup>	29,806,597	2.34
United I	Kingdom	AstraZeneca Plc.	EE 201 1E1	4.34
		Ferguson Plc.	55,381,151 36,817,106	2.89
		InterContinental Hotels Group Plc.	24,750,224	1.94
		Reckitt Benckiser Group Plc.	25,646,605	2.01
3	3,128,149	Rentokil Initial Plc.	21,067,928	1.65
			163,663,014	12.83
United \$		Alphabet, Inc. "A"	40,849,708	3.20
		Alphabet, Inc. "C"	10,419,272	0.82
		American Tower Corp.	51,478,780	4.03
		Ball Corp.	35,424,919	2.78
1		Boston Scientific Corp.	55,318,160	4.34
		Burlington Stores, Inc.	36,392,139	2.85
		Cheniere Energy, Inc.	25,254,054	1.98
		Elanco Animal Health, Inc. Fidelity National Information	39,291,905	3.08
	144,123	Services, Inc. Honeywell International, Inc.	49,469,735 33,298,178	3.88 2.61
	112,422	•	49,179,004	3.85
	281,031	Marsh & McLennan Cos., Inc.	38,709,210	3.03
		Martin Marietta Materials, Inc.	25,148,502	1.97
		NIKE, Inc. "B"	37,111,445	2.91
		Northern Trust Corp.	40,269,824 27,337,070	3.16
		NVIDIA Corp. Procter & Gamble Co.	27,337,070 50,399,040	2.14 3.95
	-	S&P Global, Inc.	41,508,557	3.25
		Walt Disney Co.	38,299,842	3.00
			725,159,344	56.83
	COMMON SD 869,04	N STOCKS 18,809)	1,239,143,575	97.11
		•		

Holdings		Security Description			Market Value USD	% of Shareholders Equity
Mutual F	unds – 2	2.64%				
Ireland 33.6	683 200	Goldman Sa	achs US\$ Treas	surv		
00,		Liquid Rese	rves Fund (X D			
		Class) <sup>(b)(c)</sup>			33,683,200	2.64
					33,683,200	2.64
TOTAL M					33,683,200	2.64
			CURITIES ADM	IITTED		
(cost USI		EXCHANGE 2,009)	LISTING		1,272,826,775	99.75
MARKET		OF INVEST	MENTS EXCLU	JDING		
(cost USI		2,009)			1,272,826,775	99.75
Share Cl	lass Spe	cific Forwa	ard Currency	Contracts	s – 0.14%	
					Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold	Maturit Dat		Shareholders Equity
	4,526,378	JPY	1,584,174,018	10/06/202		0.02
	2,413,825 0,143,124	USD GBP	86,290,415 14,181,138	25/06/202 05/08/202		0.1 <sup>4</sup> 0.00
	0,110,121	05.	, ,	00/00/202		
IINDEAL	ISED GAI	N ON EOD	WADD CLIDDE	NCV		
			VARD CURRE OGING PURPO		2,036,587	0.16
	CTS HEL		GING PURPO	SES	Unrealised	% o
	CTS HEL				Unrealised y Loss	% o
Currency	Amount Bought	D FOR HED	Amount Sold	SES Maturit Dat	Unrealised y Loss e USD	% of Shareholders Equity
Currency JPY 307	CTS HEL	D FOR HED	Amount	SES Maturit	Unrealised by Loss us USD	% o' Shareholders Equity
Currency  JPY 307 USD 7	Amount Bought 7,700,041	Currency USD	Amount Sold 2,844,215	Maturit Dat	Unrealised Loss USD (46,913) (162,018)	% o' Shareholders Equity (0.00) (0.02)
Currency  JPY 307 USD 5 USD 5	Amount Bought 7,700,041 7,238,794 5,136,842	Currency USD EUR CHF SS ON FOR	Amount Sold  2,844,215 6,080,768 4,619,490  WARD CURRE	Maturit Dat 10/06/202 25/06/202 09/08/202	Unrealised Loss USD (46,913) (11 (162,018) (127)	% o' Shareholders Equity (0.00 (0.02 (0.00)
Currency  JPY 300 USD 50 USD 50 UNREAL CONTRA	Amount Bought 7,700,041 7,238,794 5,136,842 ISED LOS CTS HEL	Currency USD EUR CHF SS ON FOR	Amount Sold  2,844,215 6,080,768 4,619,490  WARD CURRE	Maturit Dat 10/06/202 25/06/202 09/08/202	Unrealised Loss USD (46,913) (162,018)	% o' Shareholders Equity (0.00 (0.02 (0.00)
Currency  JPY 300 USD 50 USD 50 UNREAL CONTRA	Amount Bought 7,700,041 7,238,794 5,136,842 ISED LOS CTS HEL	Currency USD EUR CHF SS ON FOR D FOR HEE DF INVESTI	Amount Sold  2,844,215 6,080,768 4,619,490  WARD CURRE	Maturit Dat 10/06/202 25/06/202 09/08/202	Unrealised Loss USD (46,913) (11 (162,018) (127)	% o Shareholders Equity (0.00 (0.02 (0.00)
Currency  JPY 300 USD 5 UNREAL CONTRA  MARKET (cost USI	Amount Bought 7,700,041 7,238,794 5,136,842 ISED LOS CTS HEL	Currency USD EUR CHF SS ON FOR D FOR HEE DF INVESTI	Amount Sold  2,844,215 6,080,768 4,619,490  WARD CURREDGING PURPO	Maturit Dat 10/06/202 25/06/202 09/08/202	Unrealised Loss USD (46,913) (11 (46,913) (327) (209,258)	% o' Shareholders Equity (0.00 (0.02 (0.02) 99.85
Currency  JPY 300 USD 5 UNREAL CONTRA  MARKET (cost USI	Amount Bought 7,700,041 7,238,794 5,136,842 ISED LOS CTS HEL VALUE CD 902,732	Currency USD EUR CHF SS ON FOR D FOR HEE DF INVESTIF	Amount Sold  2,844,215 6,080,768 4,619,490  WARD CURREDGING PURPO	Maturit Dat 10/06/202 25/06/202 09/08/202 ENCY (SES	Unrealised Loss us USD 11 (46,913) 11 (162,018) 12 (209,258)	% o' Shareholders Equity (0.00 (0.02 (0.02 99.88
CUrrency  JPY 30 USD 5 UNREAL CONTRA  MARKET (cost USI OTHER A	Amount Bought 7,700,041 7,238,794 5,136,842 ISED LOS CTS HEL VALUE CD 902,732	Currency USD EUR CHF SS ON FOR D FOR HEE DF INVESTIF	Amount Sold  2,844,215 6,080,768 4,619,490  WARD CURREDGING PURPO	Maturit Dat 10/06/202 25/06/202 09/08/202 ENCY (SES	Unrealised Loss ve USD (46,913) (11 (462,018) (127) (209,258) (209,254) (1,274,654,104)	% o Shareholders Equity (0.000 (0.02 (0.002 99.88 0.11
CUrrency  JPY 30 USD 5 UNREAL CONTRA  MARKET (cost USI OTHER A	Amount Bought 7,700,041 7,238,794 5,136,842 ISED LOS CTS HEL VALUE 0 902,732 ASSETS A	Currency USD EUR CHF SS ON FOR D FOR HEE OF INVESTI	Amount Sold  2,844,215 6,080,768 4,619,490  WARD CURREDGING PURPO	Maturit Dat 10/06/202 25/06/202 09/08/202 ENCY (SES	Unrealised Loss ve USD (46,913) (11 (462,018) (127) (209,258) (209,254) (1,274,654,104)	% o Shareholders Equity (0.00 (0.02 (0.00 )
Currency  JPY 30: USD 5  UNREAL CONTRA  MARKET (cost USI OTHER A SHAREH  TOTAL IN	Amount Bought 7,700,041 7,238,794 5,136,842 ISED LOS CTS HEL VALUE (D 902,732 ASSETS A OLDERS:	Currency USD EUR CHF SS ON FOR D FOR HEE OF INVESTI	Amount Sold  2,844,215 6,080,768 4,619,490  WARD CURRE OGING PURPO MENTS	Maturit Dat 10/06/202 25/06/202 09/08/202 ENCY (SES	Unrealised Loss to USD  11 (46,913) (11 (327)  (209,258)  1,274,654,104  1,382,254  1,276,036,358  Market Value USD	% o Shareholders Equity (0.00 (0.02 (0.00 ) (0.02 ) (0.01 ) (0.02 ) (0.01 ) (0
CUrrency JPY 307 USD 5 UNREAL CONTRA MARKET (cost USI OTHER A SHAREH  TOTAL IN Total Invest 902,732, Unrealised	Amount Bought 7,700,041 7,703,794 5,136,842 ISED LOS CTS HEL VALUE (D 902,732 ASSETS A OLDERS' NVESTME Iments excluding	Currency USD EUR CHF SS ON FOR D FOR HEE C,009) AND LIABIL P EQUITY CNTS uding derivative	Amount Sold  2,844,215 6,080,768 4,619,490  WARD CURRE OGING PURPO MENTS	Maturit Dat 10/06/202 25/06/202 09/08/202 ENCY (SES	Unrealised Loss ve USD (46,913) (11 (46,913) (127) (209,258) (209,	% o Shareholders Equity (0.000 (0.02 (0.002 ) 99.88 (0.11 100.00 ) % o Shareholders Equity 99.78
CUrrency JPY 300 USD 5 UNREAL CONTRA MARKET (cost USI OTHER A SHAREH  TOTAL IN Total Invest 902,732, Unrealised purposes	Amount Bought 7,700,041 7,238,794 5,136,842 ISED LOS CTS HEL VALUE ( D 902,732 ISSETS A OLDERS'  INVESTME Imments excling 0909) gain on for	Currency USD EUR CHF SS ON FOR' D FOR HEE 2,009) AND LIABIL EQUITY CHYPE	Amount Sold  2,844,215 6,080,768 4,619,490  WARD CURRED OF PURPO  MENTS  ITIES	Maturit Dat  10/06/202 25/06/202 09/08/202 ENCY SES	Unrealised Loss to USD  11 (46,913) (11 (327)  (209,258)  1,274,654,104  1,382,254  1,276,036,358  Market Value USD	% o' Shareholders Equity (0.00 (0.02) (0.02) (0.02) (0.00 (0.02) (0.00 (0.02) (0.00) (0.02) (0.00) (0.02) (
Currency JPY 307 USD 5 UNREAL CONTRA MARKET (cost USI OTHER A SHAREH  TOTAL IN Total Invest 902,732, Unrealised purposes Unrealised	Amount Bought 7,700,041 7,700,041 7,238,794 5,136,842 ISED LOS CTS HEL VALUE CD 902,732 ASSETS A OLDERS: Iments exclose) gain on for S	Currency USD EUR CHF SS ON FOR D FOR HEE DF INVESTIF ,,009) AND LIABIL PEQUITY ENTS uding derivative ward currency	Amount Sold  2,844,215 6,080,768 4,619,490  WARD CURRE GING PURPO WENTS  ITIES	Maturit Dat  10/06/202 25/06/202 09/08/202 ENCY SES	Unrealised Loss   USD   11 (46,913)   12 (46,913)   13 (327)   (209,258)   1,274,654,104   1,382,254   1,276,036,358   Market Value USD   1,272,826,775   2,036,587 (209,258)	% o' Shareholders Equity (0.00 (0.02) (0.02) 99.85 0.11 100.00 Shareholders Equity 99.75 0.16 (0.02)
Currency JPY 30: USD 6 UNREAL CONTRA MARKET (cost USI OTHER A SHAREH  TOTAL IN Total Invest 902,732, Unrealised Unrealised	Amount Bought 7,700,041 7,238,794 5,136,842 ISED LOS CTS HEL VALUE (D 902,732 ASSETS A OLDERS'  NVESTME Iments excludes gain on for s loss on fon s sts and Liab	Currency USD EUR CHF SS ON FOR D FOR HEE POPER STORE CONTROL C	Amount Sold  2,844,215 6,080,768 4,619,490  WARD CURRE GING PURPO WENTS  ITIES	Maturit Dat  10/06/202 25/06/202 09/08/202 ENCY ISES  or hedging	Unrealised Loss   USD   11 (46,913)   12 (162,018)   13 (327)   (209,258)   1,274,654,104   1,382,254   1,276,036,358   Market Value USD   1,272,826,775   2,036,587	0.16 % of Shareholders Equity (0.00) (0.02) (0.02) 99.89 0.11 100.00 Shareholders Equity 99.75 0.16 (0.02) 0.11

The counterparties for forward currency contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natiwest Markets Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The maximum individual counterparty exposure as at 31 May 2021 is 0.07% of the NAV.

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2021. See Note 6.

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

<sup>(</sup>b) A related party to Goldman Sachs Funds.

<sup>(</sup>c) The yield for this fund as at 31 May 2021 was 0.011%.

#### Goldman Sachs Funds—Global Equity Partners Portfolio Schedule of Investments As at 31 May 2021

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Banks	8.05
Software	7.73
Electronics	7.52
Pharmaceuticals	7.42
Machinery—Diversified	4.97
Commercial Services	4.90
Semiconductors	4.48
Healthcare Products	4.34
Real Estate Investment Trust	4.03
Internet	4.02
Others	39.65
TOTAL COMMON STOCKS	97.11
Mutual Funds	2.64
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.16
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.02)
Other Assets and Liabilities	0.11
TOTAL	100.00

### Goldman Sachs Funds—Global Future Health Care Equity Portfolio Schedule of Investments As at 31 May 2021

Holding	s	Security Description	Market Value USD	% of Shareholders' Equity
Transf	erable se	curities admitted to an official exc	hange listing	
Comm	on Stock	s – 96.90%		
Austral		CSL Ltd.	6,491,048	2.42
China	20,020	001 214.	0,401,040	
China	344,000	Wuxi Biologics Cayman, Inc. 144A <sup>(a)</sup>	5,110,079	1.90
Denma				
Demma		Genmab A/S—ADR <sup>(b)</sup>	8,416,606	3.13
France				
	6,215	Sartorius Stedim Biotech	2,695,445	1.00
Japan				
		Chugai Pharmaceutical Co., Ltd.	4,085,706	1.52
	41,000	Hoya Corp.	5,403,282	2.01
			9,488,988	3.53
Netherl	ands			
		Argenx S.E.—ADR <sup>(b)</sup>	2,145,843	0.80
	25,379	Pharvaris NV	516,717	0.19
			2,662,560	0.99
Sweder				
	24,028	Olink Holding AB—ADR <sup>(b)</sup>	808,542	0.30
Switzer	land			
	6,883	Lonza Group AG	4,440,941	1.65
United	Kingdom			
	26,660	AstraZeneca Plc.	3,060,113	1.14
United				
		10X Genomics, Inc. "A" 908 Devices, Inc.	2,010,041 1,715,114	0.75 0.64
		Acceleron Pharma, Inc.	1,878,832	0.70
		Agios Pharmaceuticals, Inc.	5,358,321	1.99
	23,376	Alexandria Real Estate Equities, Inc.	4,170,045	1.55
		Align Technology, Inc.	4,373,225	1.63
		Allogene Therapeutics, Inc. Alnylam Pharmaceuticals, Inc.	722,409 3,760,501	0.27 1.40
		Axonics, Inc.	1,927,892	0.72
		Beam Therapeutics, Inc.	4,778,915	1.78
	8,620	Bio-Techne Corp.	3,561,698	1.33
		Bluebird Bio, Inc.	1,260,303	0.47
		Boston Scientific Corp. Bristol-Myers Squibb Co.	9,648,390 8,975,293	3.59
		Castle Biosciences, Inc.	1,959,040	3.34 0.73
		Catalent, Inc.	8,681,998	3.23
	55,798	Certara, Inc.	1,453,538	0.54
		Constellation Pharmaceuticals, Inc.	1,095,303	0.41
		Danaher Corp. Dexcom, Inc.	7,878,496 1,965,314	2.93 0.73
		Edwards Lifesciences Corp.	6,354,324	2.36
		Eli Lilly & Co.	12,136,922	4.52
		Exelixis, Inc.	2,019,017	0.75
		Figs, Inc. "A"	1,078,680	0.40
		Guardant Health, Inc. Halozyme Therapeutics, Inc.	7,381,804 5,086,912	2.75 1.89
		IDEXX Laboratories, Inc.	4,667,498	1.74
		IGM Biosciences, Inc.	1,017,298	0.38
		Illumina, Inc.	6,076,722	2.26
		Insulet Corp.	8,905,276	3.31
		Intuitive Surgical, Inc. Mettler-Toledo International, Inc.	8,833,950 3,979,727	3.29 1.48
		Neogen Corp.	1,925,794	0.72
	82,495	Neurocrine Biosciences, Inc.	8,145,556	3.03
		Novanta, Inc.	5,018,480	1.87
	101,173	Pacific Biosciences of California, Inc.	2,822,727	1.05
	62,454	PerkinElmer, Inc.	9,130,775	3.40
		Quanterix Corp.	3,249,033	1.21
		Repligen Corp.	1,909,616	0.71
	51,835	Seagen, Inc.	7,949,934	2.96

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States - (	Continued)		
14,191	Shockwave Medical, Inc.	2,514,787	0.94
	Tandem Diabetes Care, Inc.	1,116,571	0.41
	Turning Point Therapeutics, Inc.	570,650	0.21
	Twist Bioscience Corp.	3,023,706	1.12
	Ultragenyx Pharmaceutical, Inc.	2,680,799	1.00
	Veeva Systems, Inc. "A"	5,746,756	2.14
	West Pharmaceutical Services, Inc.	8,131,287	3.03
	Y-mAbs Therapeutics, Inc.	1,497,763	0.56
	Zimmer Biomet Holdings, Inc.	6,267,442	2.33
22,693	Zymergen, Inc.	768,839	0.29
		217,183,313	80.84
TOTAL COMMO (cost USD 253,3		260,357,635	96.90
3,867,024	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution		
	Class)(c)(d)	3,867,024	1.44
TOTAL MUTUAL (cost USD 3,867	Class) <sup>(c)(d)</sup> FUNDS	3,867,024 3,867,024	1.44 <b>1.44</b>
TOTAL TRANSF	Class) <sup>(c)(d)</sup> FUNDS 024)  ERABLE SECURITIES ADMITTED EXCHANGE LISTING		1.44
(cost USD 3,867, TOTAL TRANSF TO AN OFFICIAL (cost USD 257,2	Class) <sup>(c)(d)</sup> FUNDS 024)  ERABLE SECURITIES ADMITTED EXCHANGE LISTING 52,648)  OF INVESTMENTS	3,867,024	1.44 98.34
(cost USD 3,867, TOTAL TRANSF TO AN OFFICIAL (cost USD 257,2) MARKET VALUE (cost USD 257,2)	Class) <sup>(c)(d)</sup> FUNDS 024)  ERABLE SECURITIES ADMITTED EXCHANGE LISTING 52,648)  OF INVESTMENTS	3,867,024	
(cost USD 3,867, TOTAL TRANSF TO AN OFFICIAL (cost USD 257,2) MARKET VALUE (cost USD 257,2)	Class) <sup>(c)(d)</sup> FUNDS 024)  ERABLE SECURITIES ADMITTED EXCHANGE LISTING 62,648)  OF INVESTMENTS 62,648  AND LIABILITIES	3,867,024 264,224,659 264,224,659	98.34 98.34 1.66
(cost USD 3,867, TOTAL TRANSF TO AN OFFICIAL (cost USD 257,2: MARKET VALUE (cost USD 257,2: OTHER ASSETS	Class) <sup>(c)(d)</sup> FUNDS 024)  ERABLE SECURITIES ADMITTED EXCHANGE LISTING 62,648)  FOF INVESTMENTS 62,648)  AND LIABILITIES S' EQUITY	3,867,024 264,224,659 264,224,659 4,452,624	98.34 98.34 1.66 100.00 % of Shareholders'
(cost USD 3,867, TOTAL TRANSF TO AN OFFICIAL (cost USD 257,2: MARKET VALUE (cost USD 257,2: OTHER ASSETS SHAREHOLDER	Class) <sup>(c)(d)</sup> FUNDS 024)  ERABLE SECURITIES ADMITTED EXCHANGE LISTING 62,648)  FOF INVESTMENTS 62,648)  AND LIABILITIES S' EQUITY	3,867,024 264,224,659 264,224,659 4,452,624 268,677,283 Market Value	98.34 98.34 1.66 100.00 % of Shareholders' Equity
(cost USD 3,867, TOTAL TRANSF TO AN OFFICIAL (cost USD 257,2: MARKET VALUE (cost USD 257,2: OTHER ASSETS SHAREHOLDER	Class)(c)(d)  FUNDS 024)  ERABLE SECURITIES ADMITTED EXCHANGE LISTING 62,648)  FOF INVESTMENTS 62,648)  AND LIABILITIES S' EQUITY  MENTS  ost USD 257,262,648)	3,867,024 264,224,659 264,224,659 4,452,624 268,677,283 Market Value USD	98.34 98.34

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

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

<sup>(</sup>c) A related party to Goldman Sachs Funds.

<sup>(</sup>d) The yield for this fund as at 31 May 2021 was 0.011%.

### Goldman Sachs Funds—Global Future Health Care Equity Portfolio Schedule of Investments As at 31 May 2021

Allocation of Portfolio as at 31 May 2021	Shareholders' Equity
Common Stocks	
Healthcare Products	36.13
Biotechnology	27.15
Pharmaceuticals	16.46
Healthcare Services	6.78
Electronics	3.49
Software	2.14
Electrical Components & Equipment	1.87
Real Estate Investment Trust	1.55
Construction & Engineering	0.64
Apparel	0.40
Others	0.29
TOTAL COMMON STOCKS	96.90
Mutual Funds	1.44
Other Assets and Liabilities	1.66
TOTAL	100.00

### Goldman Sachs Funds—Global Future Technology Leaders Equity Portfolio Schedule of Investments As at 31 May 2021

Holding	s	Security Description	Market Value USD	% of Shareholders' Equity
Transf	erable se	curities admitted to an official ex	change listing	
		s – 97.86%		
Argenti				
	77,253	MercadoLibre, Inc.	105,424,852	2.43
Austral	ia			
	257,305	Atlassian Corp., Plc. "A"	61,009,589	1.40
Brazil				
	632,670	Pagseguro Digital Ltd. "A"	31,158,997	0.72
China				
	935,967	Baozun, Inc.—ADR <sup>(a)</sup>	33,666,733	0.78
		Bilibili, Inc. "Z"	50,054,550	1.15
2:	2,038,000	Kingdee International Software	04 042 402	1.02
	s ngg 223	Group Co., Ltd. Luxshare Precision Industry Co.,	84,013,182	1.93
,	5,099,225	Ltd. "A"	37,675,596	0.87
	823,731	NetEase, Inc.—ADR <sup>(a)</sup>	96,763,681	2.23
		Silergy Corp.	96,382,520	2.22
20	0,992,000	Weimob, Inc. 144A <sup>(b)</sup>	46,585,639	1.07
			445,141,901	10.25
			.,,	
Germar		Infineon Technologies AG	39,109,343	0.90
	370,040	Son roomoogles AO	00,100,040	0.90
Ireland	400.000	Aptiv Blo	74 005 407	4.00
	480,080	Aptiv Plc.	71,935,187	1.66
Japan				
		Hoya Corp.	75,804,091	1.75
		Nidec Corp.	70,537,047	1.62
		TDK Corp.	52,855,336	1.22
	163,400	Tokyo Electron Ltd.	71,861,178	1.65
			271,057,652	6.24
Netherl	ands			
		Adyen NV 144A <sup>(b)</sup>	72,392,628	1.67
	321,654	NXP Semiconductors NV	67,833,612	1.56
			140,226,240	3.23
			140,220,240	0.20
Russia	1 070 102	Vanday NIV "A"	72 401 552	1.60
	1,070,403	Yandex NV "A"	73,401,553	1.69
Singap		0144 ADD(a)	04 004 000	4.05
	329,166	Sea Ltd.—ADR <sup>(a)</sup>	84,924,828	1.95
South P				
		Kakao Corp.	78,988,579	1.82
	224,139	NAVER Corp.	72,000,164	1.66
			150,988,743	3.48
Spain				
Opuiii	728,764	Cellnex Telecom S.A. 144A <sup>(b)</sup>	44,071,765	1.01
T-:				
Taiwan	1 717 000	ASMedia Technology, Inc.	89,217,039	2.05
		Delta Electronics, Inc.	60,622,097	1.39
		Globalwafers Co., Ltd.	51,973,746	1.20
		Largan Precision Co., Ltd.	5,349,940	0.12
;		MediaTek, Inc.	106,031,920	2.44
		Vanguard International		
		Semiconductor Corp.	58,992,760	1.36
4	4,424,000	Win Semiconductors Corp.	52,094,698	1.20
			424,282,200	9.76
Harris A	04-4:		,_02,200	
United		Pill com Holdings Inc	42 004 222	0.00
		Bill.com Holdings, Inc. Booz Allen Hamilton Holding Corp.	42,901,220 29,143,405	0.99 0.67
		C3.ai, Inc. "A"	15,104,739	0.07
		Cognizant Technology Solutions	.5,.04,100	0.00
	,=	Corp. "A"	42,421,326	0.98
	434,035	Cree, Inc.	44,150,040	1.02

Common Stocks – (Continued) United States – (Continued) 615,144 Electronic Arts, Inc. 727,170 Entegris, Inc. 100,977 EPAM Systems, Inc. 256,957 Etsy, Inc. 348,055 Expedia Group, Inc. 703,819 Fidelity National Information Services, Inc. 444,256 Fiserv, Inc. 457,460 Global Payments, Inc. 236,449 HubSpot, Inc. 137,435 Intuit, Inc. 577,143 Marcel Technology, Inc.	88,353,133 83,028,271 48,207,430 42,608,610 60,794,767 104,911,260 51,320,453	2.03 1.91 1.11 0.98
615,144 Electronic Arts, Inc. 727,170 Entegris, Inc. 100,977 EPAM Systems, Inc. 256,957 Etsy, Inc. 348,055 Expedia Group, Inc. 703,819 Fidelity National Information Services, Inc. 444,256 Fiserv, Inc. 457,460 Global Payments, Inc. 236,449 HubSpot, Inc. 137,435 Intuit, Inc. 2,728,455 Marvell Technology, Inc.	83,028,271 48,207,430 42,608,610 60,794,767 104,911,260 51,320,453	1.91 1.11
727,170 Entegris, Inc. 100,977 EPAM Systems, Inc. 256,957 Etsy, Inc. 348,055 Expedia Group, Inc. 703,819 Fidelity National Information Services, Inc. 444,256 Fiserv, Inc. 457,460 Global Payments, Inc. 236,449 HubSpot, Inc. 137,435 Intuit, Inc. 2,728,455 Marvell Technology, Inc.	83,028,271 48,207,430 42,608,610 60,794,767 104,911,260 51,320,453	1.91 1.11
100,977 EPAM Systems, Inc. 256,957 Etsy, Inc. 348,055 Expedia Group, Inc. 703,819 Fidelity National Information Services, Inc. 444,256 Fiserv, Inc. 457,460 Global Payments, Inc. 236,449 HubSpot, Inc. 137,435 Intuit, Inc. 2,728,455 Marvell Technology, Inc.	48,207,430 42,608,610 60,794,767 104,911,260 51,320,453	1.11
256,957 Etsy, Inc. 348,055 Expedia Group, Inc. 703,819 Fidelity National Information Services, Inc. 444,256 Fiserv, Inc. 457,460 Global Payments, Inc. 236,449 HubSpot, Inc. 137,435 Intuit, Inc. 2,728,455 Marvell Technology, Inc.	42,608,610 60,794,767 104,911,260 51,320,453	
348,055 Expedia Group, Inc. 703,819 Fidelity National Information Services, Inc. 444,256 Fiserv, Inc. 457,460 Global Payments, Inc. 236,449 HubSpot, Inc. 137,435 Intuit, Inc. 2,728,455 Marvell Technology, Inc.	60,794,767 104,911,260 51,320,453	0.90
703,819 Fidelity National Information Services, Inc. 444,256 Fiserv, Inc. 457,460 Global Payments, Inc. 236,449 HubSpot, Inc. 137,435 Intuit, Inc. 2,728,455 Marvell Technology, Inc.	104,911,260 51,320,453	1.40
Services, Inc. 444,256 Fiserv, Inc. 457,460 Global Payments, Inc. 236,449 HubSpot, Inc. 137,435 Intuit, Inc. 2,728,455 Marvell Technology, Inc.	51,320,453	1.40
<ul><li>457,460 Global Payments, Inc.</li><li>236,449 HubSpot, Inc.</li><li>137,435 Intuit, Inc.</li><li>2,728,455 Marvell Technology, Inc.</li></ul>		2.41
236,449 HubSpot, Inc. 137,435 Intuit, Inc. 2,728,455 Marvell Technology, Inc.		1.18
137,435 Intuit, Inc. 2,728,455 Marvell Technology, Inc.	88,321,802	2.03
2,728,455 Marvell Technology, Inc.	120,759,233	2.78
	60,120,941	1.38
5/7,143 Match Group, Inc.	134,158,132	3.09
• • • • • • • • • • • • • • • • • • • •	83,628,021	1.92
468,693 MKS Instruments, Inc.	87,645,591	2.02
346,312 Motorola Solutions, Inc. 236,462 Okta, Inc.	70,948,939	1.60 1.20
1,393,880 ON Semiconductor Corp.	52,187,163 56,187,303	1.20
171,301 Palo Alto Networks, Inc.	63,110,714	1.45
285,008 Paylocity Holding Corp.	48,685,066	1.12
93,077 Procore Technologies, Inc.	7,663,960	0.18
825,763 Qualtrics International, Inc. "A"	28,885,190	0.66
248,338 RingCentral, Inc. "A"	65,273,160	1.50
217,190 SBA Communications Corp.	65,265,595	1.50
1,112,676 Snap, Inc. "A"	68,607,602	1.58
308,152 Snowflake, Inc. "A"	74,073,578	1.70
516,364 Splunk, Inc.	62,913,790	1.45
244,301 Twilio, Inc. "A"	82,607,940	1.90
843,161 Twitter, Inc.	48,903,338	1.13
455,024 UiPath, Inc. "A"	39,787,299	0.92
3,683,388 Viavi Solutions, Inc.	64,330,371	1.48
137,332 WEX, Inc.	26,451,516 99,301,955	0.61 2.29
432,161 Workday, Inc. "A"	-	53.14
TOTAL COMMON STOCKS	2,309,062,398	
(cost USD 3,322,882,558)  Mutual Funds – 0.69%	4,251,795,248	97.86
reland		
30,092,808 Goldman Sachs US\$ Treasury		
Liquid Reserves Fund (X Distribution Class) <sup>(c)(d)</sup>	30,092,808	0.69
TOTAL MUTUAL FUNDS (cost USD 30,092,808)	30,092,808	0.69
TOTAL TRANSFERABLE SECURITIES ADMITTED		
TO AN OFFICIAL EXCHANGE LISTING		
(cost USD 3,352,975,366)	4,281,888,056	98.55
· · · · · · · · · · · · · · · · · · ·	, , , , , , , , , , , ,	
MARKET VALUE OF INVESTMENTS cost USD 3,352,975,366)	4,281,888,056	98.55
OTHER ASSETS AND LIABILITIES	63,017,575	1.4
SHAREHOLDERS' EQUITY	4,344,905,631	100.00
		% o
	Market Value	Shareholders
TOTAL INVESTMENTS	USD	Equity
Total Investments (cost USD 3,352,975,366) Other Assets and Liabilities	4,281,888,056 63,017,575	98.59 1.49
Shareholders' Equity	4,344,905,631	100.00
(a) Security holding is traded/held in USD. (ADR: Americ GDR: Global Depositary Receipt).	an Depositary R	eceipt/
(b) 144A: This security is issued to qualified institutional placements, and is transferable as stated in rule 144A		
1933.		
c) A related party to Goldman Sachs Funds.		

<sup>(</sup>d) The yield for this fund as at 31 May 2021 was 0.011%.

### Goldman Sachs Funds—Global Future Technology Leaders Equity Portfolio Schedule of Investments As at 31 May 2021

Semiconductors Internet Electronics Commercial Services Telecommunications	21.69 21.06 7.68 6.10
Internet Electronics	21.69 21.06 7.68 6.10 3.11
Internet Electronics Commercial Services Telecommunications Computers Auto Parts & Equipment	29.73 21.69 21.06 7.68 6.10 3.11 2.09 1.66
Internet Electronics Commercial Services Telecommunications Computers Auto Parts & Equipment Real Estate Investment Trust	21.69 21.06 7.68 6.10 3.11 2.09
Internet Electronics Commercial Services Telecommunications Computers Auto Parts & Equipment	21.69 21.06 7.68 6.10 3.11 2.09 1.66 1.50
Internet Electronics Commercial Services Telecommunications Computers Auto Parts & Equipment Real Estate Investment Trust	21.69 21.06 7.68 6.10 3.11 2.09 1.66 1.50
Internet Electronics Commercial Services Telecommunications Computers Auto Parts & Equipment Real Estate Investment Trust	21.69 21.06 7.68 6.10 3.11 2.09 1.66 1.50
Internet Electronics Commercial Services Telecommunications Computers Auto Parts & Equipment	21.69 21.06 7.68 6.10 3.11 2.09 1.66
Internet Electronics Commercial Services Telecommunications Computers Auto Parts & Equipment	21.69 21.06 7.66 6.10 3.11 2.09 1.66
Internet Electronics Commercial Services Telecommunications Computers	21.69 21.06 7.66 6.10 3.11 2.09
Internet Electronics Commercial Services Telecommunications	21.65 21.06 7.68 6.10 3.1
Internet Electronics Commercial Services	21.66 21.06 7.68 6.10
Internet Electronics	21.69 21.06 7.68
Internet	21.69 21.00
	21.69
Considered violence	
Software	
Common Stocks	

### Goldman Sachs Funds—Global Millennials Equity Portfolio Schedule of Investments As at 31 May 2021

Holding	gs	Security Description	Market Value USD	% of Shareholders' Equity	
Comn	Transferable securities admitted to an official exchange listing Common Stocks – 98.27% Argentina				
Argeni		MercadoLibre, Inc.	68,322,204	2.84	
Brazil	2,511,600	Locaweb Servicos de Internet S.A.	12,482,118	0.52	
Canad		Shopify, Inc. "A"	36,174,529	1.50	
China	4 000 000	NA :: "D" 444A(3)	44 700 477	4.70	
		Meituan "B" 144A <sup>(a)</sup> NetEase, Inc.—ADR <sup>(b)</sup>	41,763,477 63,600,725	1.73 2.64	
		Sunny Optical Technology Group	00,000,720	2.04	
	400.000	Co., Ltd.	36,044,728	1.50	
		Tencent Holdings Ltd. XPeng, Inc.—ADR <sup>(b)</sup>	36,247,971 34,597,577	1.51 1.44	
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	7.1 olig, 110. 7.2.1	212,254,478	8.82	
Germa	inv		212,254,470	0.02	
Germa		CTS Eventim AG & Co. KGaA	25,817,406	1.07	
Hong I		APR 1 11 11 11 1 5 11			
1	12,858,000	Alibaba Health Information Technology Ltd.	31,871,102	1.32	
Ireland	d				
	774,388	Experian Plc.	29,760,376	1.24	
Italy	0.007.050	Davids Command Miles a NIV	20 240 555	4.54	
		Davide Campari-Milano NV Moncler SpA	36,318,555 62,054,644	1.51 2.58	
	,		98,373,199	4.09	
Nether	rlands		30,073,133	4.03	
+		Koninklijke DSM NV	34,316,979	1.43	
Norwa	-	Adevinta ASA	41,361,928	1.72	
Singap			,,		
		Sea Ltd.—ADR <sup>(b)</sup>	58,136,172	2.42	
South		NAVER Corp.	43,108,098	1.79	
Spain	101,107	ти тел толу.	10,100,000		
	1,894,983	EDP Renovaveis S.A.	44,723,606	1.86	
Taiwar		MediaTek, Inc.	70 400 704	3.00	
		Taiwan Semiconductor	72,130,794	3.00	
		Manufacturing Co., Ltd.	65,492,895	2.72	
			137,623,689	5.72	
United	Kingdom				
	1,134,254 1,000,471	Farfetch Ltd. "A" Ocado Group Plc.	52,674,756 26,772,637	2.19 1.11	
	1,000,471	Coudo Group 1 to.			
Linitad	States		79,447,393	3.30	
United	49.927	Alphabet, Inc. "C"	120,921,197	5.02	
		Amazon.com, Inc.	141,196,964	5.87	
		American Tower Corp.	66,061,831	2.75	
+		Ball Corp. Beyond Meat, Inc.	51,563,808 34,307,178	2.14 1.43	
*		Bumble, Inc. "A"	32,866,863	1.43	
		Electronic Arts, Inc.	36,519,938	1.52	
		Etsy, Inc.	45,015,984	1.87	
		Facebook, Inc. "A"	99,437,218	4.13	
		Guardant Health, Inc. Illumina, Inc.	41,618,689 44,640,186	1.73 1.85	
		Live Nation Entertainment, Inc.	63,808,140	2.65	
	217,036	Mastercard, Inc. "A"	78,512,773	3.26	
	376,583	Match Group, Inc.	54,566,877	2.27	

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock	s – (Continued)		
United States – (0			
	NextEra Energy, Inc.	67,886,541	2.82
	NIKE, Inc. "B"	63,787,613	2.65
	NVIDIA Corp.	51,417,022	2.14
	PayPal Holdings, Inc.	64,391,400	2.6
	Slack Technologies, Inc. "A" Snap, Inc. "A"	24,732,830 59,476,434	1.03 2.4
	T-Mobile US. Inc.	45,682,390	1.9
. ,	Ulta Beauty, Inc.	58,098,634	2.4
	Walt Disney Co.	64,236,809	2.67
	,	1,410,747,319	58.63
TOTAL COMMON	I STOCKS		
TOTAL COMMON (cost USD 1,992,		2,364,520,596	98.27
Mutual Funds – Ireland 32,991,473	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution	n	
	Class) <sup>(c)(d)</sup>	32,991,473	1.37
		32,991,473	1.37
TOTAL MUTUAL (cost USD 32,991		32,991,473	1.37
	ERABLE SECURITIES ADMITTED		
(cost USD 2,025,		2,397,512,069	99.64
MARKET VALUE (cost USD 2,025,	OF INVESTMENTS 645,748)	2,397,512,069	99.64
OTHER ASSETS	AND LIABILITIES	8,690,204	0.36
SHAREHOLDER	S' EQUITY	2,406,202,273	100.00
TOTAL INVESTN	IENTS	Market Value USD	% o Shareholders Equity
Total Investments (co	ost USD 2,025,645,748)	2,397,512,069	99.64
Other Assets and Lia		8,690,204	0.36
	quity	2,406,202,273	100.00

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

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

<sup>(</sup>c) A related party to Goldman Sachs Funds.

 $<sup>^{\</sup>rm (d)}$  The yield for this fund as at 31 May 2021 was 0.011%.

### Goldman Sachs Funds—Global Millennials Equity Portfolio Schedule of Investments As at 31 May 2021

	% of Shareholders'
Allocation of Portfolio as at 31 May 2021	Equity
Common Stocks	
Internet	39.22
Semiconductors	7.86
Retail	6.31
Software	5.19
Electric	4.68
Food, Beverages & Tobacco	4.05
Commercial Services	3.92
Entertainment	3.72
Biotechnology	3.58
Diversified Financial Services	3.26
Others	16.48
TOTAL COMMON STOCKS	98.27
Mutual Funds	1.37
Other Assets and Liabilities	0.36
TOTAL	100.00

#### Goldman Sachs Funds—India Equity Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official ex	change listing		Common Stock	,		
Common Stocks		gg		India – (Continue		12.962.555	0.64
India	00.0070				Quess Corp., Ltd. 144A <sup>(a)</sup> Railtel Corp., Ltd.	12,346,695	0.64
	Abbott India Ltd.	14,725,405	0.72		Reliance Industries Ltd.	50,203,653	2.47
,	Alembic Pharmaceuticals Ltd.	12,892,269	0.63		Rossari Biotech Ltd.	11,366,387	0.56
	Amber Enterprises India Ltd.	11,575,267	0.57		Route Mobile Ltd.	20,699,755	1.02
1,298,747	Angel Broking Ltd.	13,355,442	0.66		SBI Cards & Payment Services Ltd.	20,365,135	1.00
1,540,941	APL Apollo Tubes Ltd.	27,606,864	1.36		SBI Life Insurance Co., Ltd. 144A <sup>(a)</sup>	29,399,887	1.45
396,992	Apollo Hospitals Enterprise Ltd.	17,259,213	0.85		Sonata Software Ltd.	15,116,349	0.74
173,831		20,413,306	1.00	756,395	Spandana Sphoorty Financial Ltd.	6,028,294	0.30
	Avenue Supermarts Ltd. 144A <sup>(a)</sup>	29,043,740	1.43	5,733,716	State Bank of India	33,415,018	1.64
	Axis Bank Ltd.	90,302,270	4.44	957,763	Stove Kraft Ltd.	7,974,913	0.39
	Bajaj Consumer Care Ltd.	10,399,636	0.51		Sudarshan Chemical Industries	8,218,589	0.40
	Bajaj Finserv Ltd.	24,825,454	1.22		Sundram Fasteners Ltd.	11,055,755	0.54
	Balrampur Chini Mills Ltd.	17,760,771	0.87	1,815,280		14,747,691	0.73
	Capacit'e Infraprojects Ltd.	3,329,065	0.16 0.78		Tata Communications Ltd.	17,428,883	0.86
	Coforge Ltd. Computer Age Management	15,852,092	0.76	3,099,446		28,021,334	1.38
300,390	Services Ltd.	12,769,121	0.63	7,099,239		31,293,703	1.54
3 125 092	Crompton Greaves Consumer	12,700,121	0.03		Tata Power Co., Ltd.	15,765,629	0.78
3,123,032	Electricals Ltd.	17.002.533	0.84	321,386		15,774,141	0.78
2.936.041	Delta Corp., Ltd.	6,962,688	0.34	377,285	Torrent Pharmaceuticals Ltd. Trent Ltd.	14,136,692	0.70
	Divi's Laboratories Ltd.	37,916,481	1.86	428,727		8,964,216	0.44 0.34
	Dixon Technologies India Ltd.	22,384,550	1.10		Ujjivan Small Finance Bank Ltd.	6,815,314	0.34
	Emami Ltd.	14,263,696	0.70	0,010,904	144A <sup>(a)</sup>	2,736,259	0.13
481,324	Escorts Ltd.	7,726,509	0.38	378 300	UltraTech Cement Ltd.	34.464.773	1.70
11,339,015	Federal Bank Ltd.	13,935,835	0.69		Valiant Organics Ltd. 144A <sup>(a)</sup>	4,406,361	0.22
322,728	Fine Organic Industries Ltd.	13,380,532	0.66		Vinati Organics Ltd.	15,987,431	0.79
400,293	Gland Pharma Ltd. 144A <sup>(a)</sup>	17,816,679	0.88		Voltas Ltd.	18,449,747	0.91
1,094,883	Godrej Properties Ltd.	20,558,757	1.01		Welspun Corp., Ltd.	6,440,342	0.32
318,322	Goodyear India Ltd.	4,229,913	0.21		Wipro Ltd.	42,383,162	2.08
2,199,733	Graphite India Ltd.	22,633,519	1.11	.,,	F		
1,034,082	Grindwell Norton Ltd.	17,728,955	0.87			2,012,571,362	98.98
2,433,514	Gujarat Gas Ltd.	17,164,913	0.84	TOTAL COMMON	STOCKS		
	Happiest Minds Technologies Ltd.	14,232,148	0.70	(cost USD 1,220,		2,012,571,362	98.98
	HCL Technologies Ltd.	44,576,986	2.19	-			
	HDFC Bank Ltd.	34,652,836	1.70		ERABLE SECURITIES ADMITTED		
	Hindalco Industries Ltd.	33,069,632	1.63		EXCHANGE LISTING		
	Hindustan Unilever Ltd.	59,999,321	2.95	(cost USD 1,220,	062,889)	2,012,571,362	98.98
	ICICI Bank Ltd. ICICI Lombard General Insurance	146,259,502	7.19	MARKET VALUE	OF INVESTMENTS EXCLUDING		
1,717,12	Co., Ltd. 144A <sup>(a)</sup>	21,431,824	1.05	DERIVATIVES			
519,283	Info Edge India Ltd.	31,982,758	1.57	(cost USD 1,220,	062,889)	2,012,571,362	98.98
4,366,150	Infosys Ltd.	84,662,402	4.16				
4,501,201	Infosys Ltd.—ADR <sup>(b)</sup>	86,918,191	4.27	Futures Contra	cts - 0.05%		
	Ipca Laboratories Ltd.	25,966,511	1.28		Commitment	t	
1,383,655	ISGEC Heavy Engineering Ltd.	10,892,725	0.54		Market	Unrealised	% of
2,632,192	Jindal Steel & Power Ltd.	14,393,555	0.71	Number of	Value		Shareholders'
346,260	JK Cement Ltd.	13,423,213	0.66	Contracts Se	ecurity Description USD	USD	Equity
437,050	Jubilant Foodworks Ltd.	18,831,062	0.93	US	SD		
	Kajaria Ceramics Ltd.	17,955,727	0.88		GX Nifty 50 Index Long 68,352,910	998,815	0.05
	KEI Industries Ltd.	12,667,631	0.62		itures 24/06/2021	,	
	Kotak Mahindra Bank Ltd.	35,431,961	1.74				
412,348	L&T Technology Services Ltd. 144A <sup>(a)</sup>	15,398,465	0.76	UNREALISED GA	AIN ON FUTURES CONTRACTS	998,815	0.05
148,559	Larsen & Toubro Infotech Ltd. 144A <sup>(a)</sup>	8,060,116	0.40	MARKET VALUE (cost USD 1,220,	OF INVESTMENTS 062,889)	2,013,570,177	99.03
	Laxmi Organic Industries Ltd.	8,361,183	0.41	OTHER ASSETS	AND LIABILITIES	19,815,165	0.97
1,265,614 5,829,467	Lupin Ltd. Mahindra & Mahindra Financial	21,120,209	1.04				
5,025,407	Services Ltd.	12,864,843	0.63	SHAREHOLDER	S' EQUITY	2,033,385,342	100.00
865 775	Mahindra Lifespace Developers Ltd.	6,235,815	0.31				
	Mahindra Logistics Ltd. 144A <sup>(a)</sup>	11,909,124	0.59				% of
	Marico Ltd.	20,147,304	0.99			Market Value	Shareholders'
	Maruti Suzuki India Ltd.	38,716,660	1.90	TOTAL INVESTM	ENTS	USD	Equity
	MTAR Technologies Pvt Ltd.	5,167,045	0.25	Total Investor	oluding dorivotives (seet		
	Navin Fluorine International Ltd.	31,327,123	1.54	USD 1,220,062,88	cluding derivatives (cost	2,012,571,362	98.98
121,799	Nazara Technologies Ltd.	2,896,578	0.14	Unrealised gain on fu	*	998,815	0.05
2,678,786	Newgen Software Technologies Ltd.	15,294,142	0.75	Other Assets and Lia		19,815,165	0.03
	Oberoi Realty Ltd.	13,679,162	0.67	——————————————————————————————————————		10,010,100	0.97
4,407,843	PNC Infratech Ltd.	15,593,274	0.77	Shareholders' Ed	quity	2,033,385,342	100.00
4 507 004	Prestige Estates Projects Ltd.	5,668,196	0.28				

#### Goldman Sachs Funds—India Equity Portfolio Schedule of Investments As at 31 May 2021

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

The maximum individual counterparty exposure as at 31 May 2021 is 0.05% of the NAV.

- (a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (b) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Banks	17.53
Computers	12.39
Pharmaceuticals	7.81
Building Materials	5.59
Chemicals	5.58
Insurance	3.72
Food, Beverages & Tobacco	3.68
Automobile Manufacturers	3.44
Diversified Financial Services	3.22
Software	3.07
Others	32.95
TOTAL COMMON STOCKS	98.98
Unrealised Gain on Futures Contracts	0.05
Other Assets and Liabilities	0.97
TOTAL	100.00

### Goldman Sachs Funds—Japan Equity Partners Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description	on		Market Value ('000) JPY	% of Shareholders' Equity
Transferable se	curities a	dmitted to an o	fficial excl	nange listing	
Common Stock	s – 97.61	%			
Japan 671 200	Advantas	t Corn		6,498,191	2.79
+ 2,131,600	Advantes			10,276,355	4.41
	-	harmaceutical Co	Ltd.	2,047,579	0.88
	-	ankyo Co., Ltd.	.,	3,016,755	1.30
117,000	Daikin Ind	dustries Ltd.		2,579,116	1.11
28,600	Fast Reta	ailing Co., Ltd.		2,565,099	1.10
	-	ric Co., Ltd.		6,505,303	2.79
		tsu Photonics KK		2,832,058	1.22
	Hikari Tsı			5,751,558	2.47
1,037,000	Keyence	•		15,033,668 6,112,618	6.45 2.62
		ater Industries Ltd.		5,555,885	2.39
		rin Co., Ltd.	•	4,414,105	1.89
1,025,200	-			12,937,007	5.55
601,300	Nitori Hol	dings Co., Ltd.		11,452,102	4.92
1,014,900	Nomura I	Research Institute	Ltd.	3,562,801	1.53
	Obic Co.,			10,407,871	4.47
4,912,200				11,538,856	4.95
4,431,000		•		8,635,060	3.71
1,523,400		•	oldingo	9,070,258	3.89
2,072,200	Corp.	fic International He	ululiys	6,322,998	2.71
2.406.600		loldings Co., Ltd.		13,622,345	5.85
		u Chemical Co., Lt	id.	14,773,361	6.34
	SMC Cor			9,478,010	4.07
739,600	SoftBank	Group Corp.		6,196,252	2.66
1,040,800	Sony Cor	p.		11,461,579	4.92
	TDK Cor			4,752,395	2.04
	Terumo (			3,089,158	1.33
		rine Holdings, Inc.		9,278,149	3.98
8,488,101	Unicharn 7 Holding			3,171,623 4,457,598	1.36 1.91
0,400,101	Zilolaliig	<b>33 Обгр.</b>	-		
				227,395,713	97.61
(cost ('000) JPY				227,395,713	97.61
Mutual Funds –	1.36%				
Ireland					
317,389		Sachs Yen Liquid			
	Class) <sup>(a)(</sup>	Fund (X Accumu	lation	3,159,164	1.36
				3,133,104	1.50
TOTAL MUTUAL (cost ('000) JPY				3,159,164	1.36
TOTAL TRANSFE	FRARIF S	SECURITIES ADM	IITTED		
TO AN OFFICIAL					
(cost ('000) JPY '				230,554,877	98.97
MARKET VALUE	OF INIVE	STMENTS EVOLU	IDING		
DERIVATIVES	OF INVES	SIMENIS EXCLU	טאוטנ		
(cost ('000) JPY '	194.383.70	)7)		230,554,877	98.97
Share Class Sp	ecific For	ward Currency	Contracts		
				Unrealised Gain	% of
Amount		Amount	Maturity		% of Shareholders'
Currency Bought			Date		Equity
USD 337,706,655	JPY	36,781,152,221	10/06/2021	366,196	0.15
EUR 55,969,982		7,319,912,405	25/06/2021		0.13
GBP 79,583,427		12,304,955,657	05/08/2021		0.04
CHF 826,162		100,245,202	10/08/2021		0.00

UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES Share Class Specific Forward Currency Contracts – (Continued)

	ount	Currency	Amount Sold	Maturity Date	. ,	% of Shareholders' Equity
JPY 2,104,59	4,954	USD	19,348,261	10/06/2021	(23,691)	(0.02)
JPY 766,13	8,199	EUR	5,825,421	25/06/2021	(13,671)	(0.00)
			VARD CURRE		(37,362)	(0.02)
MARKET VA (cost ('000) J			IENTS		231,138,652	99.22
OTHER ASS	ETS A	ND LIABILI	TIES		1,828,175	0.78
SHAREHOLI	DERS'	EQUITY			232,966,827	100.00
TOTAL INVE	STME	NTS			Market Value ('000) JPY	% of Shareholders' Equity
Total Investmen 194,383,707)		uding derivative	es (cost ('000) J	PY	230,554,877	98.97

Unrealised

621,137

(37,362)

1,828,175

0.27

(0.02)

0.78

% of

Shareholders' Equity 232,966,827 100.00

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, Deutsche Bank AG, JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natwest Markets Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

The maximum individual counterparty exposure as at 31 May 2021 is 0.13% of the NAV.

- <sup>+</sup> A portion of these securities were on loan at 31 May 2021. See Note 6.
- (a) A related party to Goldman Sachs Funds.
- (b) The yield for this fund as at 31 May 2021 was (0.176)%.

Unrealised gain on forward currency contracts held for hedging

Unrealised loss on forward currency contracts held for hedging

purposes Other Assets and Liabilities

	% of Shareholders'
Allocation of Portfolio as at 31 May 2021	Equity
Common Stocks	
Electronics	14.04
Computers	9.89
Retail	8.73
Machinery—Diversified	6.69
Chemicals	6.34
Healthcare Products	6.28
Commercial Services	5.85
Building Materials	5.52
Telecommunications	5.13
Home Furnishings	4.92
Others	24.22
TOTAL COMMON STOCKS	97.61
Mutual Funds	1.36
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.27
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.02)
Other Assets and Liabilities	0.78
TOTAL	100.00

0.27

621,137

#### Goldman Sachs Funds—Japan Equity Portfolio Schedule of Investments As at 31 May 2021

łoldi	ngs	Security Description	Market Value ('000) JPY	% of Shareholders' Equity
ran	sferable se	curities admitted to an official ex	change listing	
	mon Stock		- 3	
lapa				
		Advantest Corp.	1,790,101	1.20
-		AGC, Inc.	3,166,887	2.12
		Ajinomoto Co., Inc.	1,766,043	1.18
		Ariake Japan Co., Ltd.	613,706	0.41
		Asics Corp. Bandai Namco Holdings, Inc.	1,751,634 932,273	1.17 0.62
		Bell System24 Holdings, Inc.	457,208	0.02
		Chugai Pharmaceutical Co., Ltd.	1,018,777	0.68
		Daiichi Sankyo Co., Ltd.	2,774,443	1.85
		Daikin Industries Ltd.	1,629,031	1.09
		Ebara Corp.	3,281,436	2.19
		ENEOS Holdings, Inc.	792,855	0.53
		Fast Fitness Japan, Inc.	578,935	0.39
		Fast Retailing Co., Ltd.	627,822	0.42
		Fuji Corp. Fuji Electric Co., Ltd.	991,019 2,625,847	0.66 1.76
		Fujimi, Inc.	2,625,647 915,748	0.61
		Fujitsu Ltd.	1,018,573	0.61
		Hamamatsu Photonics KK	728,725	0.49
		Hikari Tsushin, Inc.	2,261,799	1.51
		Hitachi Ltd.	799,408	0.53
		Hoya Corp.	4,205,658	2.81
	653,900	•	695,355	0.46
		ITOCHU Corp.	2,836,524	1.90
		Japan Airport Terminal Co., Ltd.	736,472	0.49
		Japan Steel Works Ltd.	1,311,350	0.88 2.47
		Keyence Corp. Kureha Corp.	3,702,469 445,603	0.30
		Kurita Water Industries Ltd.	1,139,655	0.76
		Kyowa Kirin Co., Ltd.	2,627,140	1.76
		Lixil Corp.	1,692,665	1.13
	834,000	Mitsubishi Estate Co., Ltd.	1,508,455	1.01
	243,400	Mitsui Mining & Smelting Co., Ltd.	779,814	0.52
		Mizuho Financial Group, Inc.	2,920,859	1.95
		Musashi Seimitsu Industry Co., Ltd.	788,677	0.53
		NET One Systems Co., Ltd.	1,112,880	0.74
		Nidec Corp. Nifco, Inc.	4,699,318 465,829	3.14 0.31
		Nippon Gas Co., Ltd.	770,962	0.51
		Nippon Steel Corp.	3,307,249	2.21
		Nitori Holdings Co., Ltd.	3,001,582	2.01
		Nomura Research Institute Ltd.	1,707,505	1.14
	144,500	Obic Co., Ltd.	2,985,187	2.00
		Olympus Corp.	3,796,016	2.54
		Open House Co., Ltd.	1,782,540	1.19
		ORIX Corp.	1,824,646	1.22
		Otsuka Corp.  Pan Pacific International Holdings	2,706,073	1.81
	040,000	Pan Pacific International Holdings Corp.	1,850,977	1.24
	807.200	Recruit Holdings Co., Ltd.	4,569,084	3.05
		Relo Group, Inc.	730,030	0.49
		Retty, Inc.	190,629	0.13
		Sato Holdings Corp.	553,352	0.37
		SHIFT, Inc.	477,399	0.32
		Shin-Etsu Chemical Co., Ltd.	5,088,326	3.40
		SMC Corp.	3,075,382	2.06
		SoftBank Group Corp.	3,489,371	2.33
		Sompo Holdings, Inc. Sony Corp.	1,290,165	0.86 4.43
		SUMCO Corp.	6,631,594 2,152,866	4.43 1.44
		Sumitomo Metal Mining Co., Ltd.	874,064	0.58
		Sumitomo Mitsui Financial Group,	57 T,00 T	0.00
		Inc.	1,693,128	1.13
	93,600	Taiyo Holdings Co., Ltd.	479,828	0.32
	90,000	TDK Corp.	1,250,996	0.84
	403,600	-	1,717,807	1.15
	481,800	Tokai Carbon Co., Ltd. Tokio Marine Holdings, Inc.	794,649 2,700,168	0.53 1.80
	523,000			

Common Stocks Japan – (Continue			('000) JPY	Equity
Japan – (Continue	s – (Continued)			
			000 040	0.50
	Tokyotokeiba Co., Ltd. Tokyu Corp.		869,619 1,426,229	0.58 0.95
	Toyota Industries Corp.		910,283	0.93
	Toyota Motor Corp.		5,688,124	3.80
	Toyota Tsusho Corp.		1,199,900	0.80
	Unicharm Corp.		1,750,449	1.17
281,700	ValueCommerce Co., Lt	d.	862,860	0.58
404,400	Welcia Holdings Co., Ltd	I.	1,368,769	0.92
	West Holdings Corp.		1,168,193	0.78
	YA-MAN Ltd.		1,448,601	0.97
4,171,500	Z Holdings Corp.	_	2,190,699	1.46
TOTAL COMMON	STOCKS		145,894,752	97.51
(cost ('000) JPY 1			145,894,752	97.51
Mutual Funds – Ireland	0.63%			
	Goldman Sachs Yen Liq			
	Reserves Fund (X Accu Class) <sup>(a)(b)</sup>	mulation	933,007	0.63
TOTAL MUTUAL				
(cost ('000) JPY 9			933,007	0.63
TOTAL TRANSFE	RABLE SECURITIES A	DMITTED		
TO AN OFFICIAL			4 40 007 750	00.44
TO AN OFFICIAL (cost ('000) JPY 1	22,995,346)		146,827,759	98.14
TO AN OFFICIAL (cost ('000) JPY 1			146,827,759	98.14
TO AN OFFICIAL (cost ('000) JPY 1 MARKET VALUE	22,995,346) OF INVESTMENTS EXC	LUDING	146,827,759	98.14 98.14
TO AN OFFICIAL (cost ('000) JPY 1 MARKET VALUE DERIVATIVES (cost ('000) JPY 1	22,995,346) OF INVESTMENTS EXC	LUDING	146,827,759	
TO AN OFFICIAL (cost ('000) JPY 1 MARKET VALUE DERIVATIVES (cost ('000) JPY 1	22,995,346) OF INVESTMENTS EXC 22,995,346)	LUDING	146,827,759	
TO AN OFFICIAL (cost ('000) JPY 1 MARKET VALUE DERIVATIVES (cost ('000) JPY 1 Share Class Spo	22,995,346) OF INVESTMENTS EXC 22,995,346) ecific Forward Curren	ELUDING	146,827,759 0.42% Unrealised Gain	98.14 % of
TO AN OFFICIAL (cost ('000) JPY 1 MARKET VALUE DERIVATIVES (cost ('000) JPY 1 Share Class Spo	22,995,346) OF INVESTMENTS EXC 22,995,346)	CUDING  Cy Contracts  t Maturity	146,827,759 0.42% Unrealised	98.14
TO AN OFFICIAL (cost ('000) JPY 1 MARKET VALUE DERIVATIVES (cost ('000) JPY 1 Share Class Spo	22,995,346)  OF INVESTMENTS EXC 22,995,346)  ecific Forward Curren  Currency  Amoun Solo	cy Contracts t Maturity	146,827,759 - 0.42% Unrealised Gain ('000) JPY	98.14 % of Shareholders' Equity
TO AN OFFICIAL (cost ('000) JPY 1  MARKET VALUE DERIVATIVES (cost ('000) JPY 1  Share Class Spo  Amount Currency Bought  USD 26,323,436	22,995,346	cy Contracts  Maturity Date  10/06/2021	146,827,759 - 0.42% Unrealised Gain ('000) JPY 27,393	98.14 % of Shareholders'
TO AN OFFICIAL (cost ('000) JPY 1 MARKET VALUE DERIVATIVES (cost ('000) JPY 1 Share Class Spu  Amount Currency Bought USD 26,323,436 EUR 183,126,300	22,995,346	t Maturity 1 Date 2 10/06/2021 3 25/06/2021	146,827,759 - 0.42% Unrealised Gain ('000) JPY	98.14 % of Shareholders' Equity
TO AN OFFICIAL (cost ('000) JPY 1  MARKET VALUE DERIVATIVES (cost ('000) JPY 1  Share Class Spo  Amount Currency Bought  USD 26,323,436  EUR 183,126,300  SEK 6,746,368	22,995,346	t Maturity Date 1 10/06/2021 2 5/06/2021 0 04/08/2021	146,827,759 - 0.42% Unrealised Gain ('000) JPY 27,393 577,616	98.14  % of Shareholders' Equity  0.02 0.39
TO AN OFFICIAL (cost ('000) JPY 1  MARKET VALUE DERIVATIVES (cost ('000) JPY 1  Share Class Spo  Amount Currency Bought  USD 26,323,436 EUR 183,126,300 SEK 6,746,368 GBP 61,848,228  UNREALISED GA	22,995,346     OF INVESTMENTS EXC     22,995,346     ecific Forward Curren     Currency   Amoun     Solo     JPY   2,868,154,661     JPY   23,936,246,261     JPY   88,252,568	t Maturity d Date 0 10/06/2021 3 25/06/2021 0 04/08/2021 0 05/08/2021	146,827,759 - 0.42% Unrealised Gain ('000) JPY 27,393 577,616 1,020 63,648	98.14  % of Shareholders' Equity  0.02 0.39 0.00
TO AN OFFICIAL (cost ('000) JPY 1  MARKET VALUE DERIVATIVES (cost ('000) JPY 1  Share Class Spo  Amount Currency Bought  USD 26,323,436  EUR 183,126,300  SEK 6,746,368  GBP 61,848,228  UNREALISED GA	22,995,346     OF INVESTMENTS EXC     22,995,346     ecific Forward Curren     Currency	t Maturity d Date 0 10/06/2021 3 25/06/2021 0 04/08/2021 0 05/08/2021	146,827,759 - 0.42% Unrealised Gain ('000) JPY 27,393 577,616 1,020 63,648 669,677	98.14  % of Shareholders' Equity  0.02 0.39 0.00 0.04
TO AN OFFICIAL (cost ('000) JPY 1  MARKET VALUE DERIVATIVES (cost ('000) JPY 1  Share Class Spo  Amount Currency Bought  USD 26,323,436 EUR 183,126,300 SEK 6,746,368 GBP 61,848,228  UNREALISED GA	22,995,346     OF INVESTMENTS EXC     22,995,346     ecific Forward Curren     Currency	t Maturity d Date 0 10/06/2021 3 25/06/2021 0 04/08/2021 0 05/08/2021	146,827,759 - 0.42% Unrealised Gain ('000) JPY 27,393 577,616 1,020 63,648 669,677 Unrealised	98.14 % of Shareholders' Equity 0.02 0.39 0.00 0.04
TO AN OFFICIAL (cost ('000) JPY 1 MARKET VALUE DERIVATIVES (cost ('000) JPY 1 Share Class Spu  Amount Currency Bought  USD 26,323,436 EUR 183,126,300 SEK 6,746,368 GBP 61,848,228 UNREALISED GA CONTRACTS HEI	22,995,346     OF INVESTMENTS EXC     22,995,346     ecific Forward Curren     Currency	t Maturity 1 Date 2 10/06/2021 3 25/06/2021 4 05/08/2021 CRENCY POSES Maturity	146,827,759 - 0.42% Unrealised Gain ('000) JPY 27,393 577,616 1,020 63,648 669,677	98.14  % of Shareholders' Equity  0.02 0.39 0.00 0.04
TO AN OFFICIAL (cost ('000) JPY 1 MARKET VALUE DERIVATIVES (cost ('000) JPY 1 Share Class Spotential Special S	22,995,346   OF INVESTMENTS EXC	t Maturity d Date 0 10/06/2021 0 25/06/2021 0 04/08/2021 0 ERENCY POSES t Maturity d Date	146,827,759 - 0.42% Unrealised Gain ('000) JPY 27,393 577,616 1,020 63,648 669,677 Unrealised Loss ('000)	98.14  % of Shareholders' Equity
TO AN OFFICIAL (cost ('000) JPY 1 MARKET VALUE DERIVATIVES (cost ('000) JPY 1 Share Class Spotential Spotentia	22,995,346   OF INVESTMENTS EXC	t Maturity 1 05/08/2021  RENCY POSES  Maturity 1 05/08/2021  RENCY POSES	146,827,759 - 0.42% Unrealised Gain ('000) JPY 27,393 577,616 1,020 63,648 669,677 Unrealised Loss ('000) JPY	98.14  % of Shareholders' Equity  0.02 0.39 0.00 0.04  0.45  Shareholders' Equity
TO AN OFFICIAL (cost ('000) JPY 1  MARKET VALUE DERIVATIVES (cost ('000) JPY 1  Share Class Spu  Amount Currency Bought  USD 26,323,436  EUR 183,126,300  SEK 6,746,368  GBP 61,848,228  UNREALISED GA  CONTRACTS HEI  Amount Currency Bought  JPY 171,664,666 JPY 2,424,235,380  UNREALISED LO	22,995,346   OF INVESTMENTS EXC	cy Contracts  t Maturity Date 0 10/06/2021 0 5/08/2021 0 5/08/2021  RENCY POSES  t Maturity Date 3 10/06/2021 8 25/06/2021 RENCY	146,827,759  - 0.42%  Unrealised	98.14  % of Shareholders' Equity  0.02 0.39 0.00 0.04  0.45  % of Shareholders' Equity  (0.00)
TO AN OFFICIAL (cost ('000) JPY 1 MARKET VALUE DERIVATIVES (cost ('000) JPY 1 Share Class Spotential Spotentia	22,995,346   OF INVESTMENTS EXC	cy Contracts  t Maturity Date 0 10/06/2021 0 5/08/2021 0 5/08/2021  RENCY POSES  t Maturity Date 3 10/06/2021 8 25/06/2021 RENCY	146,827,759 - 0.42% Unrealised Gain ('000) JPY 27,393 577,616 1,020 63,648 669,677 Unrealised Loss ('000) JPY (1,783) (36,465)	98.14  % of Shareholders' Equity  0.02 0.39 0.00 0.04  0.45  % of Shareholders' Equity  (0.00) (0.03)
TO AN OFFICIAL (cost ('000) JPY 1 MARKET VALUE DERIVATIVES (cost ('000) JPY 1 Share Class Spu  Currency Bought  USD 26,323,436 EUR 183,126,300 SEK 6,746,368 GBP 61,848,228  UNREALISED GA CONTRACTS HEI  Amount Currency Bought  JPY 171,664,666 JPY 2,424,235,380  UNREALISED LO CONTRACTS HEI  MARKET VALUE (cost ('000) JPY 1	22,995,346   OF INVESTMENTS EXC	cy Contracts  t Maturity Date 0 10/06/2021 0 5/08/2021 0 5/08/2021  RENCY POSES  t Maturity Date 3 10/06/2021 8 25/06/2021 RENCY	146,827,759 - 0.42% Unrealised Gain ('000) JPY 27,393 577,616 1,020 63,648 669,677 Unrealised Loss ('000) JPY (1,783) (36,465) (38,248)	98.14  % of Shareholders' Equity  0.02 0.39 0.00 0.04  0.45  Shareholders' Equity  (0.00) (0.03)

#### Goldman Sachs Funds—Japan Equity Portfolio Schedule of Investments As at 31 May 2021

TOTAL INVESTMENTS	Market Value ('000) JPY	% of Shareholders' Equity
Total Investments excluding derivatives (cost ('000) JPY		
122,995,346)	146,827,759	98.14
Unrealised gain on forward currency contracts held for hedging		
purposes	669,677	0.45
Unrealised loss on forward currency contracts held for hedging		
purposes	(38,248)	(0.03)
Other Assets and Liabilities	2,159,781	1.44
Shareholders' Equity	149,618,969	100.00

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, Deutsche Bank AG, JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natwest Markets Plc., Royal Bank of Canada, Standard Chartered Bank and State Street Bank & Trust.

The maximum individual counterparty exposure as at 31 May 2021 is 0.22% of the NAV.

<sup>(</sup>b) The yield for this fund as at 31 May 2021 was (0.176)%.

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Machinery—Diversified	7.38
Electronics	7.11
Computers	7.00
Semiconductors	5.35
Building Materials	4.95
Retail	4.59
Chemicals	4.54
Home Furnishings	4.43
Pharmaceuticals	4.29
Telecommunications	3.84
Others	44.03
TOTAL COMMON STOCKS	97.51
Mutual Funds	0.63
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.45
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.03)
Other Assets and Liabilities	1.44
TOTAL	100.00

 $<sup>^{\</sup>mbox{\tiny +}}$  A portion of these securities were on loan at 31 May 2021. See Note 6.

<sup>(</sup>a) A related party to Goldman Sachs Funds.

#### Goldman Sachs Funds—US Equity Portfolio Schedule of Investments As at 31 May 2021

Holdings		Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transfer	ahla sa	curities admitted to an official ex	rchange listing		Common Stock			
		s – 98.85%	change naming		United States – (0		F F7F 000	0.07
Denmark		3 – 30.0370				Freeport-McMoRan, Inc. Global Payments, Inc.	5,575,606 5,123,112	0.67 0.62
		Genmab A/S—ADR <sup>(a)</sup>	3,478,545	0.42		Graco, Inc.	3,716,782	0.45
Ireland					·	Hartford Financial Services Group,	0,7.10,7.02	0.10
ireiaiiu	14.897	Accenture Plc. "A"	4,228,067	0.51		Inc.	5,195,257	0.62
		Trane Technologies Plc.	5,443,923	0.65		Healthpeak Properties, Inc.	3,444,937	0.41
			0.074.000			Home Depot, Inc.	3,752,139	0.45
			9,671,990	1.16		Honeywell International, Inc. Humana, Inc.	7,064,972 4,565,727	0.85 0.55
Netherlar	nds				8,678	IDEXX Laboratories, Inc.	4,894,218	0.59
	25,113	NXP Semiconductors NV	5,296,081	0.64	21,060		4,881,603	0.59
Switzerla	nd				35,131	Intel Corp.	2,010,196	0.24
	37,414	Chubb Ltd.	6,363,373	0.77	52,632		7 570 507	0.91
United Ki	nadom				15 613	Corp. Intuit, Inc.	7,570,587 6,829,907	0.91
+		AstraZeneca Plc.—ADR <sup>(a)</sup>	3,904,600	0.47	61,118	Ionis Pharmaceuticals, Inc.	2,299,259	0.28
	41,521	Coca-Cola European Partners Plc.	2,500,394	0.30	·	ITT, Inc.	4,117,591	0.49
			0.404.004	0.77	38,536	Johnson & Johnson	6,552,661	0.79
			6,404,994	0.77		JPMorgan Chase & Co.	16,156,937	1.94
United St						Juniper Networks, Inc.	3,649,226	0.44
	.,	Adobe, Inc.	9,878,717	1.19	38,299	<b>3</b> .	3,104,517	0.37
		Advance Auto Parts, Inc.	3,794,892	0.46	·	Las Vegas Sands Corp. Lennar Corp. "A"	3,849,112	0.46
		AES Corp.	4,038,102	0.49	.,	Liberty Media Corp Liberty	4,748,565	0.57
		Alphabet, Inc. "A" Alphabet, Inc. "C"	20,160,581 16,696,992	2.42 2.01	03,000	SiriusXM "A"	3,650,056	0.44
		Amazon.com, Inc.	35,722,035	4.30	36,000	Lowe's Cos., Inc.	7,064,640	0.85
		Ameren Corp.	3,287,894	0.40	31,645	M&T Bank Corp.	5,033,137	0.60
		American Express Co.	7,092,395	0.85	80,487	Marathon Petroleum Corp.	4,954,780	0.60
	23,046	American Water Works Co., Inc.	3,578,122	0.43		Marsh & McLennan Cos., Inc.	6,270,889	0.75
		AMETEK, Inc.	4,449,819	0.53	13,850		5,052,757	0.61
		Apple, Inc.	41,727,369	5.02		Marvell Technology, Inc.	4,405,779	0.53 0.45
		AT&T, Inc.	7,986,689	0.96 0.52		Mastercard, Inc. "A"  Match Group, Inc.	3,721,322 3,539,182	0.43
		AvalonBay Communities, Inc. Baker Hughes Co.	4,300,886 4,058,718	0.52		McCormick & Co., Inc.	2,673,285	0.32
		Ball Corp.	3,293,524	0.40	34,527		8,032,361	0.97
		Bank of America Corp.	7,465,676	0.90	30,280	Microchip Technology, Inc.	4,750,024	0.57
		Berkshire Hathaway, Inc. "B"	12,669,861	1.52	190,100	Microsoft Corp.	47,755,021	5.74
	40,324	BioMarin Pharmaceutical, Inc.	3,138,417	0.38	23,947		4,478,089	0.54
		Booz Allen Hamilton Holding Corp.	3,101,896	0.37	73,649	·	4,691,441	0.56
		Boston Scientific Corp.	5,401,957	0.65	34,448 76,148	• •	3,240,179 5,929,645	0.39 0.71
		Bristol-Myers Squibb Co. Brunswick Corp.	7,829,319 3,854,235	0.94 0.46	10,289	Netflix, Inc.	5,180,717	0.62
		Cadence Design Systems, Inc.	4,382,225	0.53		Neurocrine Biosciences, Inc.	3,389,053	0.41
		Centene Corp.	4,571,176	0.55	76,335	NextEra Energy, Inc.	5,626,653	0.68
		Cheniere Energy, Inc.	4,363,592	0.52	7,476	NVIDIA Corp.	4,770,809	0.57
	35,129	Church & Dwight Co., Inc.	3,018,635	0.36		Old Dominion Freight Line, Inc.	4,475,523	0.54
		CMS Energy Corp.	3,213,945	0.39		O'Reilly Automotive, Inc.	5,034,468	0.61
	89,737		4,978,160	0.60	27,299 11 551	Packaging Corp. of America Palo Alto Networks, Inc.	4,068,643 4.255.619	0.49 0.51
	58,196	Cognizant Technology Solutions Corp. "A"	4,136,572	0.50		PayPal Holdings, Inc.	2,919,544	0.31
	162.012	Comcast Corp. "A"	9,297,869	1.12		PerkinElmer, Inc.	3,799,299	0.46
		Constellation Brands, Inc. "A"	3,810,288	0.46		Phillips 66	5,067,093	0.61
		CSX Corp.	5,581,916	0.67		Pioneer Natural Resources Co.	4,284,000	0.51
		Cummins, Inc.	4,397,132	0.53	•	PRA Health Sciences, Inc.	3,524,566	0.42
		CVS Health Corp.	6,617,568	0.80		Procter & Gamble Co.	10,117,035	1.22
		Danaher Corp.	7,746,295	0.93	62,241	Public Service Enterprise Group, Inc.	3,877,614	0.47
		Discover Financial Services	5,652,455	0.68	14 162	Public Storage	3,987,028	0.47
		Dollar General Corp. East West Bancorp, Inc.	4,223,733 4,011,601	0.51 0.48	27,731	Quest Diagnostics, Inc.	3,657,719	0.44
		Eaton Corp., Plc.	5,243,927	0.48		Raymond James Financial, Inc.	5,330,703	0.64
		Ecolab, Inc.	4,129,375	0.50	14,951		3,924,637	0.47
		Electronic Arts, Inc.	4,998,611	0.60	18,448		7,042,155	0.85
		Eli Lilly & Co.	7,411,385	0.89	·	SBA Communications Corp.	3,479,790	0.42
		Equity Residential	3,422,786	0.41		SVB Financial Group	5,467,390	0.66
		Essex Property Trust, Inc.	3,980,197	0.48		Tesla, Inc.	8,126,339	0.98
		Estee Lauder Cos., Inc. "A"	4,894,465	0.59	41,850 97 834	Texas Instruments, Inc. Truist Financial Corp.	7,957,359 5,982,549	0.96 0.72
		Facebook, Inc. "A"	13,220,954	1.59		Ulta Beauty, Inc.	3,960,007	0.72
		Fastenal Co. Fidelity National Information	4,339,555	0.52		UnitedHealth Group, Inc.	13,147,907	1.58
	50,100	Services, Inc.	5,232,453	0.63	13,969	• •	4,086,771	0.49
	57 923	Fortive Corp.	4,196,521	0.50		Verisk Analytics, Inc.	4,621,277	0.56

#### Goldman Sachs Funds—US Equity Portfolio Schedule of Investments As at 31 May 2021

Holdings		Security Description			Market Value USD	% of Shareholders Equity
Commo	n Stock	s – (Continu	ıed)			
		ontinued)	,			
	55,139	Visa, Inc. "A"	,		12,542,468	1.51
	103,445	Vontier Corp			3,594,714	0.43
	49,796	Walmart, Inc	:.		7,071,032	0.85
	58,734	Walt Disney	Co.		10,503,401	1.26
			aceutical Serv	ices, Inc.	4,469,954	0.54
		Workday, Inc			3,004,373	0.36
		Yum! Brands			4,810,964	0.58
	26,238	Zimmer Bion	net Holdings, I	nc.	4,438,945	0.53
					790,545,103	95.09
TOTAL C		I STOCKS 4,752)			821,760,086	98.85
TOTAL T	RANSFE	RABLE SEC	URITIES ADM	IITTED		
TO AN O		EXCHANGE	LISTING		821,760,086	98.85
					021,700,000	30.00
MARKET DERIVAT		OF INVESTM	IENTS EXCLU	JDING		
(cost US	D 567,12	4,752)			821,760,086	98.85
Share C	lass Sp	ecific Forwa	rd Currency	Contracts	- 0.51%	
					Unrealised	% o
	Amount		Amount	Maturity		Shareholders
Currency	Bought	Currency	Sold	Date	USD	Equity
EUR 16	1,450,632	USD	192,214,286	25/06/2021	4,284,865	0.51
UNREAL	ISED GA	IN ON FORV	VARD CURRE	NCY		
CONTRA	CTS HE	D FOR HER				
		LD FOR HED	GING PURPO	SES	4,284,865	0.51
		LD FOR HED	GING PURPO	SES	4,284,865 Unrealised	
	Amount	LD FOR HED	Amount	Maturity	Unrealised Loss	% of
	Amount	Currency			Unrealised Loss	% of
Currency	Amount		Amount	Maturity	Unrealised Loss USD	% of Shareholders Equity
<b>Currency</b> USD	Amount Bought 2,817,841	<b>Currency</b> EUR	Amount Sold	Maturity Date 25/06/2021	Unrealised Loss USD	0.51 % of Shareholders Equity (0.00)
Currency USD	Amount Bought 2,817,841	Currency EUR SS ON FORV	Amount Sold 2,333,852	Maturity Date 25/06/2021	Unrealised Loss USD	% of Shareholders Equity (0.00)
Currency USD UNREAL CONTRA	Amount Bought 2,817,841 ISED LO	Currency EUR SS ON FORV LD FOR HED OF INVESTM	Amount Sold 2,333,852 VARD CURRE GING PURPO	Maturity Date 25/06/2021	Unrealised Loss USD	% of Shareholders Equity (0.00)
Currency USD UNREAL CONTRA MARKET (cost US)	Amount Bought 2,817,841 ISED LO CTS HE	Currency EUR SS ON FORV LD FOR HED OF INVESTM	Amount Sold 2,333,852 WARD CURRE GING PURPO	Maturity Date 25/06/2021	Unrealised Loss USD (22,655)	% of Shareholders Equity
Currency USD UNREAL CONTRA MARKET (cost US)	Amount Bought 2,817,841 ISED LO CTS HEI VALUE D 567,12	Currency EUR SS ON FORV LD FOR HED OF INVESTM 4,752)	Amount Sold 2,333,852 WARD CURRE GING PURPO	Maturity Date 25/06/2021	Unrealised Loss USD (22,655) (22,655)	% o Shareholders Equity (0.00
Currency USD UNREAL CONTRA MARKET (cost US)	Amount Bought 2,817,841 ISED LO CTS HEI VALUE D 567,12	Currency EUR SS ON FORV LD FOR HED OF INVESTM 4,752) AND LIABILI	Amount Sold 2,333,852 WARD CURRE GING PURPO	Maturity Date 25/06/2021	Unrealised Loss USD (22,655) (22,655) 826,022,296 5,356,047	% o Shareholders Equity (0.00 (0.00 99.36 0.64 100.00
Currency USD UNREAL CONTRA MARKET (cost US)	Amount Bought 2,817,841 ISED LO CTS HEI VALUE D 567,12	Currency EUR SS ON FORV LD FOR HED OF INVESTM 4,752) AND LIABILI	Amount Sold 2,333,852 WARD CURRE GING PURPO	Maturity Date 25/06/2021 ENCY SES	Unrealised Loss USD (22,655) (22,655) 826,022,296 5,356,047 831,378,343	% o Shareholders Equity (0.00 (0.00 99.36 0.64 100.00 % o
Currency USD  UNREAL CONTRA  MARKET (cost US) OTHER A SHAREH	Amount Bought 2,817,841 ISED LO CCTS HE VALUE D 567,12 ASSETS	Currency EUR SS ON FORV LD FOR HED OF INVESTM 4,752) AND LIABILI S' EQUITY	Amount Sold 2,333,852 WARD CURRE GING PURPO	Maturity Date 25/06/2021 ENCY SES	Unrealised Loss USD (22,655) (22,655) 826,022,296 5,356,047 831,378,343	% o Shareholders Equity (0.00 99.36 0.64 100.00 Shareholders
Currency USD UNREAL CONTRA MARKET (cost US) OTHER A SHAREH	Amount Bought 2,817,841 ISED LO CTS HEI VALUE D 567,12 ASSETS OLDERS	Currency EUR SS ON FORV LD FOR HED OF INVESTM 4,752) AND LIABILI S' EQUITY	Amount Sold 2,333,852 WARD CURREGING PURPO IENTS TIES	Maturity Date 25/06/2021 ENCY SES	Unrealised Loss USD (22,655) (22,655) 826,022,296 5,356,047 831,378,343	% o Shareholders Equity (0.00 (0.00) 99.36
Currency USD UNREAL CONTRA MARKET (cost US) OTHER A SHAREH	Amount Bought 2,817,841 ISED LO CCTS HE VALUE D 567,12 ASSETS OLDERS	Currency EUR SS ON FORV LD FOR HED OF INVESTM 4,752) AND LIABILI S' EQUITY	Amount Sold 2,333,852 WARD CURREGING PURPO IENTS TIES	Maturity Date 25/06/2021 ENCY SES	Unrealised Loss USD (22,655) (22,655) 826,022,296 5,356,047 831,378,343	% o Shareholders Equity (0.00 99.36 0.64 100.00 Shareholders
Currency USD  UNREAL CONTRA  MARKET (cost USI OTHER A SHAREH  TOTAL II  Total Invest 567,124,	Amount Bought 2,817,841 ISED LO CTS HE VALUE D 567,12 ASSETS OLDERS	Currency EUR SS ON FORV LD FOR HED OF INVESTM 4,752) AND LIABILI S' EQUITY ENTS	Amount Sold 2,333,852  VARD CURREGING PURPO IENTS  TIES	Maturity Date 25/06/2021 ENCY SES	Unrealised Loss USD (22,655) (22,655) 826,022,296 5,356,047 831,378,343 Market Value USD	Shareholders Equity (0.00  (0.00)  99.36  0.64  100.00  Shareholders Equity
Currency USD  UNREAL CONTRA  MARKET (cost USI OTHER A SHAREH  TOTAL II  Total Invest 567,124,	Amount Bought 2,817,841 ISED LO CTS HEI VALUE D 567,12 ASSETS OLDERS NVESTM tments exc 752) gain on fo	Currency EUR SS ON FORV LD FOR HED OF INVESTM 4,752) AND LIABILI S' EQUITY ENTS	Amount Sold 2,333,852 WARD CURREGING PURPO IENTS TIES	Maturity Date 25/06/2021 ENCY SES	Unrealised Loss USD (22,655) (22,655) 826,022,296 5,356,047 831,378,343 Market Value USD	% o Shareholders Equity (0.00 99.36 100.00 % o Shareholders Equity 98.88
Currency USD UNREAL CONTRA MARKET (cost US) OTHER A SHAREH  TOTAL IN Total Invest 567,124, Unrealised purposes	Amount Bought 2,817,841 ISED LO CTS HEI VALUE D 567,12 ASSETS OLDERS  NVESTM tments exc,752) gain on for	Currency EUR SS ON FORWALD FOR HED OF INVESTM 4,752) AND LIABILI S' EQUITY ENTS cluding derivativ	Amount Sold 2,333,852  VARD CURREGING PURPO IENTS  TIES	Maturity Date 25/06/2021 ENCY SES	Unrealised Loss USD (22,655)  (22,655)  826,022,296  5,356,047  831,378,343  Market Value USD 821,760,086	% o Shareholders Equity (0.00 (0.00 99.36 100.00 % o Shareholders Equity 98.88
Currency USD UNREAL CONTRA MARKET (cost US) OTHER A SHAREH  TOTAL IN Total Invest 567,124, Unrealised purposes	Amount Bought 2,817,841 ISED LO CTS HE VALUE D 567,12 ASSETS OLDERS WESTM tments exc. (752) gain on for soloss on for loss on loss on loss on loss on loss on loss on for loss on loss	Currency EUR SS ON FORWALD FOR HED OF INVESTM 4,752) AND LIABILI S' EQUITY ENTS cluding derivativ	Amount Sold 2,333,852 WARD CURREGING PURPO IENTS TIES  es (cost USD contracts held for	Maturity Date 25/06/2021 ENCY SES	Unrealised Loss USD (22,655)  (22,655)  826,022,296  5,356,047  831,378,343  Market Value USD 821,760,086	Shareholders Equity (0.00  (0.00)  99.36  0.64  100.00  Shareholders Equity
Currency USD UNREAL CONTRA MARKET (cost US) OTHER A SHAREH  TOTAL II Total Invest 567,124, Unrealised purposes Unrealised	Amount Bought 2,817,841 ISED LO CTS HE VALUE D 567,12 ASSETS OLDERS WESTM tments exc. 752) gain on for solo loss on for solo solo solo solo solo solo solo so	Currency EUR SS ON FORV LD FOR HED OF INVESTM 4,752) AND LIABILI S' EQUITY ENTS cluding derivativ rward currency	Amount Sold 2,333,852 WARD CURREGING PURPO IENTS TIES  es (cost USD contracts held for	Maturity Date 25/06/2021 ENCY SES	Unrealised Loss USD (22,655)  (22,655)  826,022,296  5,356,047  831,378,343  Market Value USD  821,760,086  4,284,865	% o Shareholders Equity (0.00

The counterparties for forward currency contracts were Barclays Bank Plc., BNP Paribas
S.A., HSBC Bank Plc., Morgan Stanley & Co. International Plc., Royal Bank of Canada,
Standard Chartered Bank, State Street Bank & Trust and UBS AG.

The maximum individual counterparty exposure as at 31 May 2021 is 0.25% of the NAV.

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Internet	11.88
Software	10.36
Computers	7.65
Retail	5.76
Banks	5.30
Pharmaceuticals	4.72
Diversified Financial Services	4.13
Semiconductors	4.05
Healthcare Products	3.70
Insurance	3.66
Others	37.64
TOTAL COMMON STOCKS	98.85
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.51
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.00)
Other Assets and Liabilities	0.64
TOTAL	100.00

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2021. See Note 6.

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

### Goldman Sachs Funds—US Focused Growth Equity Portfolio Schedule of Investments As at 31 May 2021

	ecurity escription	Market Value USD	% of Shareholders' Equity			
Common Stocks -	Transferable securities admitted to an official exchange listing Common Stocks – 98.69%					
Australia 1,909 A	utlassian Corp., Plc. "A"	452,643	1.12			
<b>Denmark</b> 21,045 G	Genmab A/S—ADR <sup>(a)</sup>	860,740	2.13			
Ireland 6,595 A	ptiv Plc.	988,195	2.45			
United Kingdom	·	500.000	4.00			
United States	arfetch Ltd. "A"	522,636	1.30			
	daptive Biotechnologies Corp.	465,771	1.15			
	dobe, Inc.	1,630,379	4.04			
	lphabet, Inc. "A"	3,519,688	8.72			
	mazon.com, Inc.	3,243,040	8.03			
	merican Well Corp. "A"	287,829	0.71			
28,777 A		3,610,362	8.94			
	leyond Meat, Inc.	214,377	0.53			
	till.com Holdings, Inc.	468,086	1.16			
	Chegg, Inc.		1.09			
		440,013	1.12			
	Coupa Software, Inc.	453,300				
	Panimer Scientific, Inc.	165,597	0.41			
	•	924,615	2.29			
	Guardant Health, Inc.	625,976	1.55			
	lubSpot, Inc.	1,634,815	4.05			
	nsulet Corp.	935,791	2.32			
	ntuitive Surgical, Inc.	1,618,297	4.01			
	ive Nation Entertainment, Inc.	626,334	1.55			
	Marvell Technology, Inc.	581,337	1.44			
	letflix, Inc.	1,324,258	3.28			
	IIKE, Inc. "B"	1,845,301	4.57			
	IVIDIA Corp.	2,304,998	5.71			
1,888 C		416,682	1.03			
	PayPal Holdings, Inc.	1,879,406	4.65			
	ServiceNow, Inc.	1,071,129	2.65			
	Snap, Inc. "A"	519,979	1.29			
	nowflake, Inc. "A"	552,634	1.37			
	esla, Inc.	568,064	1.41			
	eeva Systems, Inc. "A"	829,700	2.06			
	erisk Analytics, Inc.	951,812	2.36			
12,181 V	'isa, Inc. "A"	2,770,812	6.86			
2,347 V	Vorkday, Inc. "A"	539,294	1.34			
		37,019,676	91.69			
TOTAL COMMON S (cost USD 23,300,4		39,843,890	98.69			
Mutual Funds – 1.	63%					
Ireland	older on Oneka HCA T					
L	Goldman Sachs US\$ Treasury iquid Reserves Fund (X Distribution Class) <sup>(b)(c)</sup>	659,753	1.63			
TOTAL MUTUAL FU		659,753	1.63			
TOTAL TRANSFER	ABLE SECURITIES ADMITTED	,				
TO AN OFFICIAL E	XCHANGE LISTING 12)	40,503,643	100.32			
MARKET VALUE O (cost USD 23,960,2		40,503,643	100.32			
OTHER ASSETS AN	ND LIABILITIES	(129,263)	(0.32)			
SHAREHOLDERS'	EQUITY	40,374,380	100.00			

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments (cost USD 23,960,212) Other Assets and Liabilities	40,503,643 (129,263)	100.32 (0.32)
Shareholders' Equity	40,374,380	100.00
<ul> <li>(a) Security holding is traded/held in USD. (ADR: Americ GDR: Global Depositary Receipt).</li> </ul>	can Depositary R	Receipt/
(b) A related party to Goldman Sachs Funds.		
(c) The yield for this fund as at 31 May 2021 was 0.011	%.	
		% of
Allocation of Portfolio as at 31 May 2021		Shareholders' Equity
Common Stocks		
Internet		23.65
Software		18.91
Computers		8.94
Commercial Services		8.10
Healthcare Products		7.48
Semiconductors		7.15
Diversified Financial Services		6.86
Apparel		4.57
Biotechnology		3.68
Auto Parts & Equipment		2.45
Others		6.90
TOTAL COMMON STOCKS		98.69
Mutual Funds		1.63
Other Assets and Liabilities		(0.32)
TOTAL		100.00

#### Goldman Sachs Funds—US Small Cap Equity Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	I	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official ex	rchange listing			s – (Continued)			
Common Stock		konunge noung		United States – (0	,		050 077	0.05
Belgium	5 - 30.34 /6				ONE Gas, Inc.		659,677	0.95
	Galapagos NV—ADR <sup>(a)</sup>	319.644	0.46		Onto Innovation, Inc. Pebblebrook Hotel Trust		764,966 535,081	1.10 0.77
	- Campagoo III / IDII	0.0,0		·	Pinnacle Financial Partners	e Inc	955,166	1.38
United Kingdom					PJT Partners, Inc. "A"	5, 1116.	508,559	0.73
9,861	Michael Kors Holdings Ltd.	556,161	0.80		Power Integrations, Inc.		484,453	0.70
United States					Primerica, Inc.		548,986	0.79
17,290	AAR Corp.	711,484	1.03	·	PTC Therapeutics, Inc.		215,760	0.31
11,233	Acadia Healthcare Co., Inc.	715,430	1.03		Purple Innovation, Inc.		451,753	0.65
11,810	ACADIA Pharmaceuticals, Inc.	265,725	0.38	8,424	Quanterix Corp.		440,575	0.64
3,617	Acceleron Pharma, Inc.	481,387	0.69	3,222	RBC Bearings, Inc.		626,679	0.90
	Adient Plc.	654,420	0.94	20,262	Renasant Corp.		886,057	1.28
	Agios Pharmaceuticals, Inc.	565,310	0.82	33,217	Resideo Technologies, Inc.		987,209	1.42
	Allegro MicroSystems, Inc.	471,812	0.68	15,577	•		880,412	1.27
	Allogene Therapeutics, Inc.	268,501	0.39	18,261	'		904,285	1.30
	Ameris Bancorp	928,509	1.34		RLI Corp.		476,648	0.69
	AMN Healthcare Services, Inc.	474,664	0.68		Rogers Corp.		722,874	1.04
	Apergy Corp.	628,880	0.91	·	Saia, Inc.		1,372,724	1.98
21,390	Arconic Rolled Products Corp.	762,767	1.10	11,791		-	559,483	0.81
	ASGN, Inc.	1,085,115	1.57		SeaWorld Entertainment, Ir		1,177,359	1.70
21,309	Avanos Medical, Inc.	355,665 1,098,479	0.51 1.58		Selective Insurance Group,	Inc.	510,880	0.74
	Avient Corp. Axonics, Inc.	330,801	0.48		Semtech Corp. Shockwave Medical, Inc.		517,797	0.75
	Badger Meter, Inc.	643,172	0.48	•	· · · · · · · · · · · · · · · · · · ·		858,760	1.24
7,894		699,251	1.01	11,139	Sumo Logic, Inc.		444,486	0.64 1.41
15,101	·	880,237	1.01	17,225	•		976,445 727,756	1.41
	Beam Therapeutics, Inc.	544,191	0.79	14,891	-		946,919	1.37
13,931		886,847	1.28	8,958	, ,		885,409	1.28
	Castle Biosciences, Inc.	535,491	0.77	7,783	·		682,647	0.98
	Chart Industries, Inc.	497,246	0.72		United Community Banks, I	Inc	914,577	1.32
	Clearway Energy, Inc. "A"	93,762	0.14	32,687	•		767,491	1.11
	Coherus Biosciences, Inc.	401,246	0.58	·	Viavi Solutions, Inc.		415,388	0.60
	Cohu, Inc.	578,232	0.83		Viper Energy Partners LP		338,632	0.49
	Colfax Corp.	717,433	1.04		W R Grace & Co.		505,909	0.73
11,142	Commercial Metals Co.	344,845	0.50		Washington Federal, Inc.		820,114	1.18
7,251	CONMED Corp.	998,535	1.44	6,300	Winnebago Industries, Inc.		460,593	0.66
10,150	Crocs, Inc.	1,000,283	1.44	4,775	Workiva, Inc.		460,788	0.66
10,445	Duck Creek Technologies, Inc.	402,968	0.58	7,013	Wyndham Hotels & Resorts	s, Inc.	523,661	0.76
	EQT Corp.	397,709	0.57	6,645	YETI Holdings, Inc.		574,992	0.83
	Evoqua Water Technologies Corp.	749,678	1.08	8,211	Y-mAbs Therapeutics, Inc.		307,830	0.44
	Federal Signal Corp.	787,314	1.14			_	67,714,749	97.68
	First Merchants Corp.	773,967	1.12				07,714,749	97.00
	Five Below, Inc.	959,937	1.38	TOTAL COMMO	N STOCKS			
	Fox Factory Holding Corp.	952,699	1.37	(cost USD 63,053	3,746)		68,590,554	98.94
7,609	Gibraltar Industries, Inc.	613,209	0.88					
	Glacier Bancorp, Inc.	798,506	1.15	Mutual Funds -	- 0.93%			
	Graphic Packaging Holding Co.	344,618	0.50	Ireland	0.11 0 1 1100			
	Green Dot Corp. "A"	344,468	0.50	642,513	Goldman Sachs US\$ Treas			
	Halozyme Therapeutics, Inc. Healthcare Realty Trust, Inc.	791,951 704,121	1.14 1.02		Liquid Reserves Fund (X D Class) <sup>(b)(c)</sup>	กอเมนนาย	642,513	0.93
	Hill-Rom Holdings, Inc.	408,458	0.59		Olass)		U4Z,U13	0.93
	Houlihan Lokey, Inc.	592,167	0.85	TOTAL MUTUAL				
	IDACORP, Inc.	822,043	1.19	(cost USD 642,5°	13)		642,513	0.93
	KBR, Inc.	969,315	1.40	TOTAL TRANSE	ERABLE SECURITIES ADM	UTTED		
	Kiniksa Pharmaceuticals Ltd. "A"	210,382	0.30		EXCHANGE LISTING	IIIIED		
	Kratos Defense & Security Solutions, Inc.	859,131	1.24	(cost USD 63,696			69,233,067	99.87
28 074	Leslie's, Inc.	832,956	1.20	MARKET VALUE	OF INVESTMENTS EXCLU	IDING		
	Life Storage, Inc.	883,088	1.27	DERIVATIVES				
	MACOM Technology Solutions Holdings, Inc.	510,181	0.74	(cost USD 63,696	5,259)		69,233,067	99.87
9 308	Malibu Boats, Inc. "A"	730,213	1.05	Share Class Sp	ecific Forward Currency	Contracts -	- 0.06%	
	ManTech International Corp. "A"	937,964	1.35				Unrealised	% of
	MasTec, Inc.	1,203,162	1.74	Amount	t Amount	Maturity	Gain	Shareholders
	Meritage Homes Corp.	863,930	1.25	Currency Bought		Date	USD	Equity
	Moog, Inc. "A"	761,522	1.10			05/00/000	10.110	
	National Instruments Corp.	384,853	0.56	EUR 2,079,408	3 USD 2,484,373	25/06/2021	46,443	0.06
	National Research Corp.	393,125	0.57	UNREALISED G	AIN ON FORWARD CURRE	NCY		
	Nexstar Media Group, Inc. "A"	604,890	0.87		LD FOR HEDGING PURPO		46,443	0.06
26,308	NMI Holdings, Inc. "A"	638,758	0.92				.,	
7,681	Omnicell, Inc.	1,067,966	1.54					

### Goldman Sachs Funds—US Small Cap Equity Portfolio Schedule of Investments As at 31 May 2021

Share Class Specific Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date		% of Shareholders' Equity
USD	77,620	EUR	64,000	25/06/2021	(273)	(0.00)
UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES					(273)	(0.00)
	VALUE ( D 63,696,2	OF INVESTME 259)	ENTS		69,279,237	99.93
OTHER A	ASSETS A	ND LIABILIT	IES		45,001	0.07
SHAREH	OLDERS'	EQUITY			69,324,238	100.00
TOTAL II	NVESTME	NTS			Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 63,696,259) Unrealised gain on forward currency contracts held for hedging			. ,	69,233,067	99.87	
purposes Unrealised loss on forward currency contracts held for hedging				r hedging	46,443	0.06

The counterparties for forward currency contracts were BNP Paribas S.A., Citibank N.A., Morgan Stanley & Co. International Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

(273)

45,001

(0.00)

0.07

The maximum individual counterparty exposure as at 31 May 2021 is 0.03% of the NAV.

Other Assets and Liabilities

Shareholders' Equity

 $<sup>^{\</sup>rm (c)}~$  The yield for this fund as at 31 May 2021 was 0.011%.

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Banks	9.87
Healthcare Products	7.21
Semiconductors	4.80
Aerospace & Defence	4.47
Biotechnology	4.44
Real Estate Investment Trust	4.43
Software	4.04
Commercial Services	3.32
Metal Fabricate/Hardware	3.18
Construction & Engineering	3.14
Others	50.04
TOTAL COMMON STOCKS	98.94
Mutual Funds	0.93
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.06
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.00)
Other Assets and Liabilities	0.07
TOTAL	100.00

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

<sup>(</sup>b) A related party to Goldman Sachs Funds.

### Goldman Sachs Funds—US Technology Opportunities Equity Portfolio Schedule of Investments As at 31 May 2021

Holdings	8	Security Description	Market Value USD	% of Shareholders' Equity
Transfe				
		s – 98.49%	0 0	
Argenti		Managal ibus Inc	4 000 645	1.10
	2,999	MercadoLibre, Inc.	4,092,645	1.19
Australi		Adamaian Cana Dia "A"	0.007.000	4.04
	26,602	Atlassian Corp., Plc. "A"	6,307,600	1.84
Canada				
	2,839	Shopify, Inc. "A"	3,584,124	1.05
China				
	104,300	Meituan "B" 144A <sup>(a)</sup>	3,619,987	1.06
Ireland				
	15,309	Accenture Plc. "A"	4,345,001	1.27
Netherla	ands			
		NXP Semiconductors NV	6,461,459	1.89
Taiwan	68 724	Taiwan Semiconductor		
	00,724	Manufacturing Co., Ltd.—ADR <sup>(b)</sup>	8,076,445	2.36
			-,,	
United \$		Activisian Directed Inc	6.060.056	2.02
		Activision Blizzard, Inc.	6,969,056	2.03
		Adobe, Inc.	11,134,494 4,382,680	3.25 1.28
		Advanced Micro Devices, Inc. Alphabet, Inc. "A"	12,692,207	3.71
		Alphabet, Inc. "C"		
		Amazon.com, Inc.	19,487,090 22,195,870	5.69 6.48
		American Tower Corp.	6,963,462	2.03
		Apple, Inc.	6,630,185	1.94
		Cisco Systems, Inc.	7,851,041	2.29
		Equinix, Inc.	7,679,362	2.24
		Facebook, Inc. "A"	8,378,497	2.45
		Fidelity National Information	0,070,107	20
	00,101	Services, Inc.	9,508,090	2.78
	25.064	Global Payments, Inc.	4,839,106	1.41
		HubSpot, Inc.	8,708,287	2.54
		KLA Corp.	5,317,449	1.55
		Lam Research Corp.	5,932,336	1.73
	235,863	Marvell Technology, Inc.	11,597,384	3.39
	16,575	Mastercard, Inc. "A"	5,996,006	1.75
	33,812	Microchip Technology, Inc.	5,304,088	1.55
	121,188	Microsoft Corp.	30,443,637	8.89
	16,075	NVIDIA Corp.	10,258,261	2.99
		Palo Alto Networks, Inc.	3,476,780	1.01
		Paycom Software, Inc.	5,600,199	1.63
		PayPal Holdings, Inc.	14,438,383	4.22
		ServiceNow, Inc.	4,037,554	1.18
		Snap, Inc. "A"	4,876,134	1.42
		Snowflake, Inc. "A"	4,392,223	1.28
		Splunk, Inc.	6,844,484	2.00
		Texas Instruments, Inc.	8,519,603	2.49
	71,964	0 .	3,674,482	1.07
	38,081	UiPath, Inc. "A"	3,329,803	0.97
	51,230		11,653,288	3.40
	49,561	Walt Disney Co. Workday, Inc. "A"	8,862,994 8,896,622	2.59 2.60
	30,7 10	WOINGAY, IIIC. A	0,090,022	2.00
			300,871,137	87.83
ΤΩΤΔΙ	COMMO	NSTOCKS		
	SD 314,04		337,358,398	98.49
		•		

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Mutual Funds –	0.04%		
Ireland	0.11		
143,896	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(c)(d)</sup>	143,896	0.04
TOTAL MUTUAL	FUNDS		
(cost USD 143,89	(6)	143,896	0.04
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING (2,314)	337,502,294	98.53
MARKET VALUE	OF INVESTMENTS		
(cost USD 314,19		337,502,294	98.53
OTHER ASSETS	AND LIABILITIES	5,039,631	1.47
SHAREHOLDERS	S' EQUITY	342,541,925	100.00
			% of
TOTAL INVESTM	ENTS	Market Value USD	Shareholders Equity
Total Investments (co	ost USD 314,192,314)	337,502,294	98.53
Other Assets and Lia	bilities	5,039,631	1.47
Shareholders' Ed	uitv	342,541,925	100.00

- (a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (b) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).
- (c) A related party to Goldman Sachs Funds.
- $^{\rm (d)}\,$  The yield for this fund as at 31 May 2021 was 0.011%.

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Software	30.99
Internet	25.13
Semiconductors	19.23
Commercial Services	5.63
Diversified Financial Services	5.15
Real Estate Investment Trust	4.27
Computers	3.21
Media	2.59
Telecommunications	2.29
TOTAL COMMON STOCKS	98.49
Mutual Funds	0.04
Other Assets and Liabilities	1.47
TOTAL	100.00

### Goldman Sachs Funds—Global Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2021

Holdings		Security Description	Market Value USD	Shareholders Equity
Transfer	able se	curities admitted to an official ex	change listing	
Common Australia	Stock	s – 97.75%		
	41,254	APA Group	293,705	1.21
	18,315	NEXTDC Ltd.	156,361	0.64
	69,156	Transurban Group	743,447	3.06
			1,193,513	4.91
Canada				
		Boralex, Inc. "A"	274,400	1.13
		Enbridge, Inc. Fortis, Inc.	879,121 255,874	3.62 1.05
		Inter Pipeline Ltd.	94,733	0.39
		Northland Power, Inc.	326,958	1.35
		Pembina Pipeline Corp.	584,965	2.4
		TransCanada Corp.	736,059	3.03
			3,152,110	12.98
China				
1,6		China Tower Corp., Ltd. "H" 144A <sup>(a)</sup>	227,722	0.94
		ENN Energy Holdings Ltd.	169,176	0.70
		GDS Holdings Ltd.—ADR <sup>(b)</sup>	152,544	0.63
	84,000	Jiangsu Expressway Co., Ltd. "H"	101,081	0.4
			650,523	2.68
Denmark	1 104	Orsted A/S 144A <sup>(a)</sup>	169,258	0.70
F	1,104	Olsted A/S 144A	103,230	0.70
France	1 400	Aeroports de Paris	190,414	0.78
		Engie S.A.	191,845	0.79
		Veolia Environnement S.A.	195,417	0.8
		Vinci S.A.	1,379,777	5.68
			1,957,453	8.06
Germany				
	1,907	Vonovia S.E.	119,571	0.49
Hong Kon	ıg			
		China Gas Holdings Ltd.	282,411	1.16
		Guangdong Investment Ltd.	134,155	0.55
		Hong Kong & China Gas Co., Ltd.	140,588	0.58
1	08,000	Kunlun Energy Co., Ltd.	122,709	0.51
			679,863	2.80
Italy	04.054	AII II O A	455.740	4.00
		Atlantia SpA	455,713	1.88 0.88
		Enav SpA 144A <sup>(a)</sup> Enel SpA	213,870 233,863	0.96
	20,010	Life opA		
lan an			903,446	3.72
Japan	3,600	Japan Airport Terminal Co., Ltd.	164,516	0.68
Spain				
		Aena SME S.A. 144A <sup>(a)</sup>	233,249	0.96
	16,704	Cellnex Telecom S.A. 144A <sup>(a)</sup>	1,010,169	4.16
	5,657	EDP Renovaveis S.A.	133,511	0.55
			1,376,929	5.67
Thailand	40.000	Aire and of Theiler 1901	004.000	0.55
		Airports of Thailand PCL	224,990	0.92
United Kir		Atlantica Sustainable Infrastructura		
	8,219	Atlantica Sustainable Infrastructure Plc.	301,308	1.24
	400	Linde Plc.	123,563	0.5
		National Grid Plc.	1,250,766	5.15
		Tritax EuroBox Plc. 144A <sup>(a)</sup>	1,230,766	0.47
			1,790,765	7.3

171,129 235,816 2,327,994 726,151 452,572 389,122 746,514 326,031 179,977 1,186,018 252,492 442,245 209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818	0.97 9.59 2.99 1.86 1.60 3.07 1.34 0.74 4.88 1.04 1.82 0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
235,816 2,327,994 726,151 452,572 389,122 746,514 326,031 179,977 1,186,018 252,492 442,245 209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818	4.88 1.04 1.82 0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
235,816 2,327,994 726,151 452,572 389,122 746,514 326,031 179,977 1,186,018 252,492 442,245 209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818	0.97 9.59 2.99 1.86 1.60 3.07 1.34 0.74 4.88 1.04 1.82 0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
2,327,994 726,151 452,572 389,122 746,514 326,031 179,977 1,186,018 252,492 442,245 209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818	9.59 2.99 1.86 1.60 3.07 1.34 0.74 4.88 1.04 1.82 0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
726,151 452,572 389,122 746,514 326,031 179,977 1,186,018 252,492 442,245 209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818	2.99 1.86 1.60 3.07 1.34 0.74 4.88 1.04 1.82 0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
452,572 389,122 746,514 326,031 179,977 1,186,018 252,492 442,245 209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818	1.86 1.60 3.07 1.34 0.74 4.88 1.04 1.82 0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
389,122 746,514 326,031 179,977 1,186,018 252,492 442,245 209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818	1.60 3.07 1.34 0.74 4.88 1.04 1.82 0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
746,514 326,031 179,977 1,186,018 252,492 442,245 209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818 11,361,236	3.07 1.34 0.74 4.88 1.04 1.82 0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
326,031 179,977 1,186,018 252,492 442,245 209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818	1.34 0.74 4.88 1.04 1.82 0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
179,977 1,186,018 252,492 442,245 209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818 11,361,236	0.74 4.88 1.04 1.82 0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
1,186,018 252,492 442,245 209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818	4.88 1.04 1.82 0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
252,492 442,245 209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818 11,361,236	1.04 1.82 0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
442,245 209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818 11,361,236	1.82 0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
209,406 190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818 11,361,236	0.86 0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
190,334 329,189 315,424 386,153 896,392 920,520 463,939 213,818	0.78 1.36 1.30 1.59 3.69 3.79 1.91 0.88
329,189 315,424 386,153 896,392 920,520 463,939 213,818 11,361,236	1.36 1.30 1.59 3.69 3.79 1.91 0.88
315,424 386,153 896,392 920,520 463,939 213,818 11,361,236	1.30 1.59 3.69 3.79 1.91 0.88
386,153 896,392 920,520 463,939 213,818 11,361,236	1.59 3.69 3.79 1.91 0.88 46.77
896,392 920,520 463,939 213,818 11,361,236	3.69 3.79 1.91 0.88 46.77
920,520 463,939 213,818 11,361,236	3.79 1.91 0.88 46.77
463,939 213,818 11,361,236	0.88 46.77
213,818 11,361,236	46.77
23,744,173	97.75
310,155	1.28
310,155	1.28
24,054,328	99.03
24,054,328	99.03
235,660	0.97
24,289,988	100.00
Market Value USD	% of Shareholders' Equity
24,054,328 235,660	99.03 0.97
24 289 988	100.00
	310,155 24,054,328 24,054,328 235,660 24,289,988 Market Value USD 24,054,328

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

<sup>(</sup>c) A related party to Goldman Sachs Funds.

<sup>(</sup>d) The yield for this fund as at 31 May 2021 was 0.011%.

#### Goldman Sachs Funds—Global Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2021

Allocation of Portfolio as at 31 May 2021	Shareholders' Equity
Common Stocks	
Electric	26.64
Pipelines	18.68
Real Estate Investment Trust	18.63
Construction & Engineering	15.00
Commercial Services	5.35
Water	4.35
Gas	4.30
Energy Sources	2.02
Telecommunications	1.27
Chemicals	0.51
Others	1.00
TOTAL COMMON STOCKS	97.75
Mutual Funds	1.28
Other Assets and Liabilities	0.97
TOTAL	100.00

### Goldman Sachs Funds—Global Real Estate Equity Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	curities admitted to an official ex	change listing	
Common Stock	s – 95.31%		
Australia			
	APN Industria REIT	927,034	2.15
	Centuria Industrial REIT	349,601	0.81
	Centuria Office REIT	691,978	1.60
	Charter Hall Long Wale REIT	1,035,741	2.40
	Charter Hall Retail REIT	1,043,059	2.42
	Cromwell Property Group	544,392	1.26
48,003		385,856	0.89
553,566	Stockland	1,997,331	4.63
		6,974,992	16.16
Belgium 16.629	Warehouses De Pauw CVA	634,817	1.47
		,	
Canada			
11,953	Allied Properties Real Estate		
	Investment Trust	438,900	1.02
13,249	Canadian Apartment Properties		
	REIT	608,548	1.41
44,532	Summit Industrial Income REIT	588,673	1.36
		1,636,121	3.79
France			
	Covivio	667,520	1.55
	Gecina S.A.	820,541	1.90
31,413	Klepierre S.A.	911,057	2.11
	•	2,399,118	5.56
Germany		2,000,110	
•	alstria office REIT-AG	585,289	1.36
Hana Vana			
Hong Kong 1,839,000	China Merchants Commercial Real		
1,039,000	Estate Investment Trust	663,411	1.54
	Estate investment must	003,411	1.54
Ireland			
318,434	Hibernia REIT Plc.	463,319	1.07
Japan			
-	Comforia Residential REIT, Inc.	629,964	1.46
	ESCON Japan Reit Investment	023,304	1.40
703	Corp.	862,404	2.00
171	GLP J-Reit	804,471	1.87
	Hulic Reit, Inc.	427,523	0.99
	Kenedix Retail REIT Corp.	1,324,668	3.07
	LaSalle Logiport REIT	738,272	1.71
605	United Urban Investment Corp.	1,152,653	2.67
		5,939,955	13.77
Netherlands	CTD NIV	200.070	0.50
	CTP NV	228,870	0.53
Singapore	A	0	<b>-</b>
	Ascendas India Trust	244,219	0.57
475,252	Ascendas Real Estate Investment	4.044.570	0 :-
	Trust	1,044,570	2.42
	Elite Commercial REIT	679,812	1.57
	ESR-REIT	441,181	1.02
	Lendlease Global Commercial REIT	815,486	1.89
261,700	Mapletree Industrial Trust	543,617	1.26
		3,768,885	8.73
Spain 66.638	Morlin Proportion Conies: C.A	760 500	4 70
66,638	Merlin Properties Socimi S.A.	768,529	1.78
United Kingdom 38 450	Big Yellow Group Plc.	714,613	1.66
	British Land Co., Plc.	482,794	1.12
	Segro Plc.		1.12
	Tritax Big Box REIT Plc.	837,850 1,055,270	2.45
370,493	max big box INEIT FIG.	1,000,210	2.43

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock	s – (Continued)		
United Kingdom	- (Continued)		
	Tritax EuroBox Plc. 144A <sup>(a)</sup>	420,482	0.97
51,524	UNITE Group Plc.	825,593	1.91
		4,336,602	10.05
United States			
	Alexandria Real Estate Equities,	Inc. 870,365	2.02
	American Tower Corp.	753,084	1.75
28,614	Brandywine Realty Trust	402,599	0.93
2,274	CoreSite Realty Corp.	272,835	0.63
	Crown Castle International Corp.	. 132,985	0.31
	CubeSmart	361,342	0.84
	Digital Realty Trust, Inc.	440,742	1.02
	Duke Realty Corp.	454,486	1.05
	Equinix, Inc. Extra Space Storage, Inc.	578,256 507,320	1.34 1.18
	Federal Realty Investment Trust	428,917	0.99
	Healthpeak Properties, Inc.	736,074	1.71
	Highwoods Properties, Inc.	365,860	0.85
	Life Storage, Inc.	354,125	0.82
	MGM Growth Properties LLC "A"		1.35
7,122	Omega Healthcare Investors, Inc	260,095	0.60
32,192	PennyMac Mortgage Investment		
	Trust	625,169	1.45
	Prologis, Inc.	1,197,330	2.77
	Realty Income Corp.	210,788	0.49
	RLJ Lodging Trust	370,882	0.86
	Simon Property Group, Inc.	1,098,313	2.55
	SITE Centers Corp. Ventas, Inc.	273,013 480,902	0.63 1.11
	Welltower, Inc.	619,178	1.43
	WP Carey, Inc.	353,147	0.82
	<i>,</i>	12,732,234	29.50
TOTAL COMMO		12,732,234	29.50
(cost USD 36,413	,063)	41,132,142	95.31
Secur Holdings Descr	ity iption Currency Interest Ra	Market Value use USD	% of Shareholders' Equity
Preferred Stock	s – 4.26%		
United States			
16,109 Brook	field USD 6.375	6% 407,558	0.94
	rty REIT,	•	
	Series A—Preferred		
14,860 Pebbl Hotel	ebrook USD 6.500	374,323	0.87
	-Series C-Preferred		
12,347 PS B Parks		327,195	0.76
	Series Y—Preferred		
28,213 SL G		728,460	1.69
		1,837,536	4.26
TOTAL PREFER (cost USD 1,786,		1,837,536	4.26
	Security Description	Market Value USD	% of Shareholders' Equity
Holdings			
Rights – 0.01%			
	Charter Hall Long Wale—Rights	(b) 2,903	0.01
Rights – 0.01% Austria 26,252	Charter Hall Long Wale—Rights	(b) 2,903	0.01
Rights – 0.01% Austria	Charter Hall Long Wale—Rights <sup>t</sup>	2,903 2,903	0.01 <b>0.01</b>

### Goldman Sachs Funds—Global Real Estate Equity Portfolio Schedule of Investments As at 31 May 2021

Holdings	3	Security Description	Market Value USD	% of Shareholders' Equity
Mutual	Funds –	0.69%		
	299,069	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(c)(d)</sup>	299,069	0.69
	MUTUAL SD 299,06		299,069	0.69
TO AN		ERABLE SECURITIES ADMITTED EXCHANGE LISTING 3,958)	43,271,650	100.27
Holdings	3	Security Description	Market Value USD	% of Shareholders' Equity
	- 0.00%	able Securities		
5		Mapletree Industrial Trust <sup>(b)</sup>	1,084	0.00
TOTAL (cost U	RIGHTS SD nil)		1,084	0.00
TOTAL (cost U		RANSFERABLE SECURITIES	1,084	0.00
	T VALUE SD 38,498	OF INVESTMENTS 3,958)	43,272,734	100.27
OTHER	ASSETS	AND LIABILITIES	(116,135)	(0.27)
SHARE	HOLDER	S' EQUITY	43,156,599	100.00
TOTAL	INVESTM	IENTS	Market Value USD	% of Shareholders' Equity
		ost USD 38,498,958)	43,272,734	100.27
	sets and Lia		(116,135)	(0.27)
	olders' Ed	quity	43,156,599	100.00

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

 $<sup>^{\</sup>rm (d)}$  The yield for this fund as at 31 May 2021 was 0.011%.

The yield for this fund as at 51 May 2021 was 0.01170.	
Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Real Estate Investment Trust	95.31
TOTAL COMMON STOCKS	95.31
Preferred Stocks	4.26
Mutual Funds	0.69
Rights	
Real Estate Investment Trust	0.01
TOTAL RIGHTS	0.01
Other Assets and Liabilities	(0.27)
TOTAL	100.00

<sup>(</sup>b) Valuation of this security is determined by the Valuer. See Note 4.

<sup>(</sup>c) A related party to Goldman Sachs Funds.

# Goldman Sachs Funds—North America Energy & Energy Infrastructure Equity Portfolio Schedule of Investments As at 31 May 2021

Holdings		Security Description	Market Value USD	% of Shareholders' Equity
Transfer	rable se	curities admitted to an official ex	change listing	
Commo		s – 94.87%		
Canada	F4 400	0 5 11 15	4 700 770	0.50
		Canadian Natural Resources Ltd. Enbridge, Inc.	1,786,772 1,913,298	3.53 3.78
		Gibson Energy, Inc.	530,592	1.05
		Imperial Oil Ltd.	225,376	0.45
+		Keyera Corp.	1,018,198	2.01
		Northland Power, Inc.	251,792	0.50
	51,876	Pembina Pipeline Corp.	1,685,401	3.33
	59,266	Suncor Energy, Inc.	1,375,564	2.72
		Tourmaline Oil Corp.	799,774	1.58
		TransAlta Renewables, Inc.	156,585	0.31
	35,672	TransCanada Corp.	1,828,334	3.62
			11,571,686	22.88
Denmark				
	7,898	Vestas Wind Systems A/S	309,824	0.61
France	7.544	TOTAL 0.5 ADD(8)	0.40.700	
	7,511	TOTAL S.E.—ADR <sup>(a)</sup>	348,736	0.69
Israel	406	SolarEdge Technologies, Inc.	105,722	0.21
Netherlar			,	
		Royal Dutch Shell Plc. "A"—ADR <sup>(a)</sup>	333,056	0.66
Spain				
	5,787	Siemens Gamesa Renewable Energy S.A.	190,226	0.38
United Ki	inadom			
	-	Atlantica Sustainable Infrastructure		
		Plc.	243,422	0.48
	1,068	Linde Plc.	322,654	0.64
			566,076	1.12
United St	tates			
		Aemetis, Inc.	127,358	0.25
		AES Corp.	503,941	1.00
		American Water Works Co., Inc.	275,742	0.55
		Antero Midstream Corp.	509,673	1.01
		Antero Resources Corp. Bonanza Creek Energy, Inc.	308,872 293,007	0.61 0.58
		Cheniere Energy, Inc.	2,134,541	4.22
		Chevron Corp.	2,028,360	4.01
		Cimarex Energy Co.	238,674	0.47
		Clean Energy Fuels Corp.	81,443	0.16
		Clearway Energy, Inc. "A"	94,562	0.19
	16,230	CNX Resources Corp.	219,754	0.43
	28,527	ConocoPhillips	1,587,528	3.14
	11,083	Darling Ingredients, Inc.	754,752	1.49
		Devon Energy Corp.	573,400	1.13
		Diamondback Energy, Inc.	1,015,195	2.01
		DTE Energy Co.	205,731	0.41
		Duke Energy Corp.	144,246	0.29
		Enphase Energy, Inc. EOG Resources, Inc.	155,056 629,110	0.31 1.24
	7 216		023,110	1.24
				0.40
	9,795	EQT Corp.	201,581	0.40 6.55
	9,795 56,705			0.40 6.55 1.83
	9,795 56,705 10,900	EQT Corp. Exxon Mobil Corp.	201,581 3,310,438	6.55
	9,795 56,705 10,900 17,850 61,305	EQT Corp. Exxon Mobil Corp. Hess Corp. Hess Midstream LP "A" Kinder Morgan, Inc.	201,581 3,310,438 927,481	6.55 1.83
	9,795 56,705 10,900 17,850 61,305 47,488	EQT Corp. Exxon Mobil Corp. Hess Corp. Hess Midstream LP "A" Kinder Morgan, Inc. Marathon Oil Corp.	201,581 3,310,438 927,481 451,070 1,119,429 576,979	6.55 1.83 0.89 2.21 1.14
	9,795 56,705 10,900 17,850 61,305 47,488 20,128	EQT Corp. Exxon Mobil Corp. Hess Corp. Hess Midstream LP "A" Kinder Morgan, Inc. Marathon Oil Corp. Marathon Petroleum Corp.	201,581 3,310,438 927,481 451,070 1,119,429 576,979 1,239,080	6.55 1.83 0.89 2.21 1.14 2.45
	9,795 56,705 10,900 17,850 61,305 47,488 20,128 2,806	EQT Corp. Exxon Mobil Corp. Hess Corp. Hess Midstream LP "A" Kinder Morgan, Inc. Marathon Oil Corp. Marathon Petroleum Corp. NextEra Energy Partners LP	201,581 3,310,438 927,481 451,070 1,119,429 576,979 1,239,080 191,425	6.55 1.83 0.89 2.21 1.14 2.45 0.38
	9,795 56,705 10,900 17,850 61,305 47,488 20,128 2,806 3,269	EQT Corp. Exxon Mobil Corp. Hess Corp. Hess Midstream LP "A" Kinder Morgan, Inc. Marathon Oil Corp. Marathon Petroleum Corp. NextEra Energy Partners LP NextEra Energy, Inc.	201,581 3,310,438 927,481 451,070 1,119,429 576,979 1,239,080 191,425 240,958	6.55 1.83 0.89 2.21 1.14 2.45 0.38 0.48
	9,795 56,705 10,900 17,850 61,305 47,488 20,128 2,806 3,269 45,465	EQT Corp. Exxon Mobil Corp. Hess Corp. Hess Midstream LP "A" Kinder Morgan, Inc. Marathon Oil Corp. Marathon Petroleum Corp. NextEra Energy Partners LP NextEra Energy, Inc. ONEOK, Inc.	201,581 3,310,438 927,481 451,070 1,119,429 576,979 1,239,080 191,425 240,958 2,396,915	6.55 1.83 0.89 2.21 1.14 2.45 0.38 0.48 4.74
	9,795 56,705 10,900 17,850 61,305 47,488 20,128 2,806 3,269 45,465 10,527	EQT Corp. Exxon Mobil Corp. Hess Corp. Hess Midstream LP "A" Kinder Morgan, Inc. Marathon Oil Corp. Marathon Petroleum Corp. NextEra Energy Partners LP NextEra Energy, Inc. ONEOK, Inc. PDC Energy, Inc.	201,581 3,310,438 927,481 451,070 1,119,429 576,979 1,239,080 191,425 240,958 2,396,915 442,239	6.55 1.83 0.89 2.21 1.14 2.45 0.38 0.48 4.74 0.87
	9,795 56,705 10,900 17,850 61,305 47,488 20,128 2,806 3,269 45,465 10,527 10,839	EQT Corp. Exxon Mobil Corp. Hess Corp. Hess Midstream LP "A" Kinder Morgan, Inc. Marathon Oil Corp. Marathon Petroleum Corp. NextEra Energy Partners LP NextEra Energy, Inc. ONEOK, Inc. PDC Energy, Inc. Phillips 66	201,581 3,310,438 927,481 451,070 1,119,429 576,979 1,239,080 191,425 240,958 2,396,915 442,239 913,619	6.55 1.83 0.89 2.21 1.14 2.45 0.38 0.48 4.74 0.87
	9,795 56,705 10,900 17,850 61,305 47,488 20,128 2,806 3,269 45,465 10,527 10,839 6,376	EQT Corp. Exxon Mobil Corp. Hess Corp. Hess Midstream LP "A" Kinder Morgan, Inc. Marathon Oil Corp. Marathon Petroleum Corp. NextEra Energy Partners LP NextEra Energy, Inc. ONEOK, Inc. PDC Energy, Inc.	201,581 3,310,438 927,481 451,070 1,119,429 576,979 1,239,080 191,425 240,958 2,396,915 442,239	6.55 1.83 0.89 2.21 1.14 2.45 0.38 0.48 4.74 0.87

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (C			
	Sempra Energy	213,190	0.42
	Targa Resources Corp.	3,599,488	7.12
	Valero Energy Corp.	1,165,501	2.30
	Williams Cos., Inc.	2,061,020	4.08 0.42
3,030	Xcel Energy, Inc.	215,039	
		34,550,056	68.32
TOTAL COMMON (cost USD 40,097		47,975,382	94.87
Mutual Funds –	4.80%		
	Goldman Sachs US\$ Treasury		
00,002	Liquid Reserves Fund (X Distribution		
	Class) <sup>(b)(c)</sup>	65,502	0.13
United States	·		
125,707	JPMorgan Alerian MLP Index ETN	2,363,292	4.67
TOTAL MUTUAL			
(cost USD 1,867,		2,428,794	4.80
	ERABLE SECURITIES ADMITTED EXCHANGE LISTING 5 222)	50,404,176	99.67
	•	30,404,170	99.07
MARKET VALUE (cost USD 41,965	OF INVESTMENTS 5,222)	50,404,176	99.67
OTHER ASSETS	AND LIABILITIES	167,666	0.33
SHAREHOLDER	S' EQUITY	50,571,842	100.00
		Market Value	% of Shareholders'
TOTAL INVESTM	ENTS	USD	Equity
Total Investments (co	ost USD 41.965.222)	50,404,176	99.67
Other Assets and Lia		167,666	0.33
Shareholders' Ed	quity	50,571,842	100.00
+ A portion of th	ese securities were on loan at 31 May	2021. See Note	6.
(a) Security holdin GDR: Global D	ng is traded/held in USD. (ADR: Americ Depositary Receipt).	an Depositary R	eceipt/
	to Goldman Sachs Funds.		
	nis fund as at 31 May 2021 was 0.0119	<b>%</b> .	
			% of Shareholders'
Allocation of Portfo	olio as at 31 May 2021		Equity
Common Stock	s		
Oil & Gas			42.52
Pipelines			42.18
Electric			3.71
Energy Sources			3.62

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Oil & Gas	42.52
Pipelines	42.18
Electric	3.71
Energy Sources	3.62
Agriculture	1.49
Chemicals	0.64
Water	0.55
Retail	0.16
TOTAL COMMON STOCKS	94.87
Mutual Funds	4.80
Other Assets and Liabilities	0.33
TOTAL	100.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transforable see	curities admitted to an official exc	shango lieting			s – (Continued)		
Common Stocks		mange naming		China – (Continu	•		
Brazil	S - 97.30 /6				China Merchants Bank Co., Ltd. "A"	126,697	0.00
	Alpargatas S.A.—Preferred	3,992,531	0.13		China Merchants Bank Co., Ltd. "H"	2,709,681	0.09
	Ambev S.A.—ADR <sup>(a)</sup>	2,926,248	0.09		China Shenhua Energy Co., Ltd. "A" China Shenhua Energy Co., Ltd. "A"	396,514 1,047,176	0.01 0.03
	Arezzo Industria e Comercio S.A.	3,808,414	0.12		China Sherinda Energy Co., Ltd. "H"	23,006,238	0.03
	B3 S.A Brasil Bolsa Balcao	19,123,015	0.60		China Tourism Group Duty Free	23,000,230	0.73
2,360,810	Banco Bradesco S.A.	10,360,370	0.33	202,040	Corp., Ltd. "A"	15,291,669	0.48
3,677,440	Banco Bradesco S.A.—ADR <sup>(a)</sup>	18,571,072	0.59	19.000	Chongging Brewery Co., Ltd. "A"	516,885	0.02
96,900	Banco Santander Brasil S.A.—ADR <sup>(a)</sup>	756,789	0.02		Chongqing Rural Commercial Bank Co., Ltd. "H"	3,153,244	0.10
594,000	Cia Energetica de Minas			7,584,467	COSCO SHIPPING Holdings Co.,	-,,	
	Gerais—ADR <sup>(a)</sup>	1,529,550	0.05		Ltd. "A"	25,823,453	0.81
	Cia Siderurgica Nacional S.A.  Cyrela Brazil Realty S.A.	7,872,790	0.25	10,321,500	COSCO SHIPPING Holdings Co., Ltd. "H"	21,596,321	0.68
	Empreendimentos e Participacoes	14,385,143	0.45	189,000	Country Garden Services Holdings		
331,300	Duratex S.A.	1,306,296	0.04	•	Co., Ltd.	1,919,284	0.06
437,100	EDP - Energias do Brasil S.A.	1,559,639	0.05	3,198,000	CSPC Pharmaceutical Group Ltd.	4,810,747	0.15
493,100	Enauta Participacoes S.A.	1,465,270	0.05	73,500	Daqo New Energy Corp.—ADR <sup>(a)</sup>	5,654,355	0.18
112,800	Even Construtora e Incorporadora			4,284,000	Dongfeng Motor Group Co., Ltd. "H"	4,075,515	0.13
	S.A.	220,225	0.01		First Tractor Co., Ltd. "H"	653,895	0.02
1,782,700		10,195,915	0.32	15,241,968	Focus Media Information Technology		
	Localiza Rent a Car S.A.	3,143,623	0.10		Co., Ltd. "A"	24,926,851	0.79
. ,	Petroleo Brasileiro S.A.—ADR <sup>(a)</sup>	4,588,623	0.14	96,800	Fuyao Glass Industry Group Co.,		
	Petroleo Brasileiro S.A.—Preferred	13,828,389	0.44		Ltd. "H" 144A <sup>(b)</sup>	609,183	0.02
	Qualicorp Consultoria e Corretora de Seguros S.A.	2,216,064	0.07		Haitian International Holdings Ltd. Industrial & Commercial Bank of	1,712,318	0.05
382,500	Randon S.A. Implementos e				China Ltd. "H"	61,555,414	1.94
550 400	Participacoes—Preferred	1,075,909	0.03		Industrial Bank Co., Ltd. "A"	42,929,925	1.35
	Sao Martinho S.A.	3,587,618	0.11	27,667	Intco Medical Technology Co., Ltd.	005 000	0.00
	SLC Agricola S.A.	7,304,207	0.23	200 700	"A"	605,260	0.02
	Unipar Carbocloro S.A.—Preferred	9,780,616	0.31		JD.com, Inc.—ADR <sup>(a)</sup>	61,210,254	1.93
	Vale S.A.—ADR <sup>(a)</sup>	64,493,564	2.03	188,820	Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. "A"	6 472 540	0.20
1,039,400	WEG S.A.	11,877,875	0.37	30 634 000	Lenovo Group Ltd.	6,472,549 47,802,004	1.51
		219,969,755	6.93		Li Ning Co., Ltd.	6,444,958	0.20
Canada					Livzon Pharmaceutical Group, Inc. "H"	543,662	0.02
262,750	Atlas Corp.	3,633,833	0.11	53 200	NetEase, Inc.—ADR <sup>(a)</sup>	6,249,404	0.20
Chile	Dance de Chile	2 444 669	0.07	223,500	New China Life Insurance Co., Ltd.		
	Banco de Chile	2,144,668	0.07	105 500	"H"	841,276	0.03
	Banco Santander Chile—ADR <sup>(a)</sup> CAP S.A.	3,872,668	0.12 0.13	195,500	Pharmaron Beijing Co., Ltd. "H" 144A <sup>(b)</sup>	4,604,605	0.15
	Cencosud S.A.	4,353,703 2,475,101	0.13	512 823	Shandong Hualu Hengsheng	4,004,003	0.15
	Cia Cervecerias Unidas	2,473,101	0.00	312,023	Chemical Co., Ltd. "A"	2,286,526	0.07
	S.A.—ADR <sup>(a)</sup>	920,664	0.03	6,479,533	Shanghai International Port Group Co., Ltd. "A"	4,855,139	0.15
1,449,415	Falabella S.A.	6,288,284	0.20	275 700	Shanghai Pharmaceuticals Holding	4,000,100	0.15
		20,055,088	0.63	273,700	Co., Ltd. "H"	602,737	0.02
				70 536	Shenzhen Mindray Bio-Medical	002,707	0.02
<b>China</b> 528,000	Agile Group Holdings Ltd.	745,364	0.02		Electronics Co., Ltd. "A" Shenzhou International Group	5,376,087	0.17
	Agricultural Bank of China Ltd. "H"	3,384,059	0.11	2,100,000	Holdings Ltd.	56,543,112	1.78
231,202	Aier Eye Hospital Group Co., Ltd. "A"			1.221.000	Sinotrans Ltd. "H"	578,942	0.02
	(traded in China)	3,051,542	0.10	5,991,500		14,385,981	0.45
240,361	Aier Eye Hospital Group Co., Ltd. "A"	0.470.400	0.40	1,817,100		142,014,205	4.48
440.400	(traded in Hong Kong)	3,172,428	0.10	+ 4,342,000	· ·	7,820,601	0.25
	Alibaba Group Holding Ltd.—ADR <sup>(a)</sup>	94,172,598	2.97	7,002,000	Topsports International Holdings Ltd.		
	ANTA Sports Products Ltd. Baidu, Inc.—ADR <sup>(a)</sup>	2,585,356	0.08 0.67		144A <sup>(b)</sup>	10,853,449	0.34
	Bank of China Ltd. "H"	21,190,302 52,556,089	1.66	199,952	Tsingtao Brewery Co., Ltd. "A"	3,295,581	0.10
	Bank of Communications Co., Ltd.	32,330,003	1.00		Tsingtao Brewery Co., Ltd. "H"	14,552,585	0.46
5,400,000	"H"	6,349,782	0.20		Vipshop Holdings Ltd.—ADR <sup>(a)</sup>	9,348,194	0.29
12 387 000	China CITIC Bank Corp., Ltd. "H"	6,772,274	0.21		Wuxi Biologics Cayman, Inc. 144A <sup>(b)</sup>	2,005,409	0.06
	China Construction Bank Corp. "A"	-, <b>-,-</b> , +	U.E.		Yum China Holdings, Inc.	16,923,950	0.53
	(traded in China) China Construction Bank Corp. "A"	3,495,746	0.11		Zhejiang Semir Garment Co., Ltd. "A"	6,808,859	0.21
5,400,120	(traded in Hong Kong)	7,162,895	0.23	4,080,000	Zhejiang Semir Garment Co., Ltd.		
77.289.000	China Construction Bank Corp. "H"	63,787,787	2.01		"A"	7,673,420	0.24
	China Everbright Bank Co., Ltd. "H"	4,957,931	0.16		Zhongsheng Group Holdings Ltd.	39,398,469	1.24
	China Hongqiao Group Ltd. China International Marine	22,149,862	0.70	3,928,842	Zoomlion Heavy Industry Science and Technology Co., Ltd. "A"	6,754,565	0.21
	Containers Group Co., Ltd. "H"	854,455	0.03			1,027,216,077	32.38
585,000	China Medical System Holdings Ltd.	1,460,459	0.05			.,52.,210,011	

Holdings	Security oldings Description		% of Shareholders' Equity
	s – (Continued)		
<b>Greece</b> 59,400	Star Bulk Carriers Corp.	1,177,902	0.04
Hong Kong		, , , ,	
7,366,000	Bosideng International Holdings Ltd.	4,015,321	0.13
5,114,000	Brilliance China Automotive Holdings	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	Ltd. <sup>(c)</sup>	4,809,797	0.15
4,641,000	China High Speed Transmission Equipment Group Co., Ltd.	3,031,229	0.10
468.000	COSCO SHIPPING Ports Ltd.	380,405	0.10
	Kingboard Holdings Ltd.	10,432,694	0.33
2,088,000	Kunlun Energy Co., Ltd.	2,372,374	0.08
	SITC International Holdings Co., Ltd.	24,387,734	0.77
	TCL Electronics Holdings Ltd.	148,071	0.00
834,000	Xinyi Glass Holdings Ltd.	3,262,152	0.10
		52,839,777	1.67
India			
	Affle India Private Ltd.	2,184,134	0.07
	Apollo Hospitals Enterprise Ltd.	11,589,208	0.37
	Bharat Petroleum Corp., Ltd. Cadila Healthcare Ltd.	22,849,104 1,475,477	0.72 0.05
	Ceat Ltd.	95,253	0.00
	Coromandel International Ltd.	1.423.409	0.04
	Divi's Laboratories Ltd.	28,990,680	0.91
656,077	Escorts Ltd.	10,531,752	0.33
	Granules India Ltd.	1,687,416	0.05
	HCL Technologies Ltd.	453,585	0.01
	Hero MotoCorp Ltd.	23,174,795	0.73
	Hindustan Zinc Ltd. Indian Oil Corp., Ltd.	5,418,762 7,522,573	0.17 0.24
	Infosys Ltd.—ADR <sup>(a)</sup>	21,827,541	0.69
	Jubilant Foodworks Ltd.	483,735	0.02
1,264,023	Mahindra & Mahindra Ltd.	14,762,104	0.47
431,084	Marico Ltd.	2,803,080	0.09
	Mindtree Ltd.	6,444,256	0.20
	Mphasis Ltd.	1,869,912	0.06
	Muthoot Finance Ltd. Page Industries Ltd.	5,478,185 462,323	0.17 0.01
5,748,539	-	11,598,666	0.37
	Tata Communications Ltd.	839,975	0.03
1,455,118	Tata Consultancy Services Ltd.	63,157,509	1.99
2,627,384	Tata Steel Ltd.	40,033,384	1.26
	Vedanta Ltd.	956,985	0.03
	Welspun Corp., Ltd.	1,938,430	0.06
5,020,244	Wipro Ltd.	37,367,250	1.18
		327,419,483	10.32
Indonesia			
, . ,	Bank Central Asia Tbk PT	10,545,169	0.33
	Bank Mandiri Persero Tbk PT	23,828,526	0.75
19,739,400	Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	1,913,262	0.06
63,786,500	Bank Pembangunan Daerah Jawa		
67,097,400	Timur Tbk PT Bank Rakyat Indonesia Persero Tbk	3,348,959	0.11
0.470.400	PT	19,119,356	0.60
	Mitra Keluarga Karyasehat Tbk PT Telkom Indonesia Persero Tbk PT	1,160,744 13,182,035	0.04 0.41
37,330,200	remain indonesia i ersero rak i i		
		73,098,051	2.30
Luxembourg 137,600	Ternium S.A.—ADR <sup>(a)</sup>	5,000,384	0.16
Mexico			
9,400,312	Alfa SAB de CV "A"	6,517,725	0.20
178,315	America Movil SAB de CV		
077.000	"L"—ADR <sup>(a)</sup>	2,737,135	0.09
	Cemex SAB de CV—ADR <sup>(a)</sup>	3,065,418	0.10
913,400	Fibra Uno Administracion S.A. de CV	1,030,040	0.03
867,749	Gruma SAB de CV "B"	9,283,927	0.29
•			

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock	*		
Mexico – (Continu	ued) Grupo Bimbo SAB de CV "A"	4,697,400	0.15
	Grupo Financiero Banorte SAB de	4,007,400	0.10
	CV "O"	1,231,291	0.04
2,004,785	Grupo Mexico SAB de CV —Series B	9,390,682	0.30
129,656	Megacable Holdings SAB de CV	480,535	0.01
631,151	Qualitas Controladora SAB de CV	3,478,429	0.11
		41,912,582	1.32
Monaco	Costamare, Inc.	2,722,080	0.09
Peru	Oostamare, me.	2,722,000	0.00
	Southern Copper Corp.	33,354,400	1.05
Philippines			
2,644,820	International Container Terminal Services, Inc.	9 100 977	0.25
2,743,900	Metropolitan Bank & Trust Co.	8,100,877 2,807,612	0.25
	·	10,908,489	0.34
Poland		10,000,400	0.0
	Polskie Gornictwo Naftowe i		
	Gazownictwo S.A.	14,058,109	0.44
1,655,297	Powszechna Kasa Oszczednosci Bank Polski S.A.	17,801,162	0.56
		31,859,271	1.00
Qatar Qatar		. ,,	
185,020	Industries Qatar QSC	659,149	0.02
	Masraf Al Rayan QSC	3,843,336	0.12
1,291,730	Qatar Gas Transport Co., Ltd.	1,114,444	0.04
		5,616,929	0.18
<b>Russia</b> 111,730	MMC Norilsk Nickel PJSC—ADR <sup>(a)</sup>	4,006,638	0.13
2,722	Novatek PJSC—GDR <sup>(a)</sup>	541,678	0.02
15,013	Novolipetsk Steel PJSC—GDR (traded in United Kingdom) <sup>(a)</sup>	540,468	0.02
158,260	Novolipetsk Steel PJSC—GDR	340,400	0.02
11.050.010	(traded in United States) <sup>(a)</sup>	5,697,360	0.18
14,350,610 129,951	Sberbank of Russia PJSC Severstal PAO—GDR (traded in	60,715,575	1.91
125,551	United Kingdom) <sup>(a)</sup>	2,981,076	0.09
329,615	Severstal PAO—GDR (traded in United States) <sup>(a)</sup>	7,561,368	0.24
	Officed States)		
		82,044,163	2.59
Saudi Arabia 139 119	Advanced Petrochemical Co.	3,032,203	0.10
	Al Rajhi Bank	4,482,731	0.14
	Mouwasat Medical Services Co.	498,339	0.02
	Najran Cement Co.	4,913,395	0.15
	Saudi Arabian Oil Co. 144A <sup>(b)</sup>	9,064,237	0.29
	Saudi National Bank Saudi Telecom Co.	8,705,839 646,702	0.27 0.02
.,		31,343,446	0.99
South Africa		0.,0-0,-10	0.93
416,535	Absa Group Ltd.	4,311,315	0.14
	African Rainbow Minerals Ltd.	7,488,796	0.24
	Coronation Fund Managers Ltd.	3,128,087	0.10
	FirstRand Ltd. Kumba Iron Ore Ltd.	2,263,736 5,785,219	0.07 0.18
	Motus Holdings Ltd.	3,600,047	0.10
	Mr Price Group Ltd.	7,136,486	0.22
	MultiChoice Group	581,763	0.02
	PSG Group Ltd.	2,577,888	0.08
	Sanlam Ltd.	1,369,879	0.04
	SPAR Group Ltd.	5,851,341	0.18
3,671,540	Standard Bank Group Ltd.	35,380,899	1.12

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
South Africa – (C			
	Truworths International Ltd.	391,518	0.01
	Vodacom Group Ltd. Woolworths Holdings Ltd.	2,505,520 3,683,042	0.08 0.12
312,100	Woolworking Flordings Etd.		
		86,055,536	2.71
South Korea	Cheil Worldwide, Inc.	1,829,326	0.06
	Dentium Co., Ltd.	1,518,795	0.05
	Echo Marketing, Inc.	457,012	0.01
116,226	Eugene Investment & Securities Co.,	504.004	0.04
385 1/17	Ltd. Hana Financial Group, Inc.	501,661 15,733,748	0.01 0.50
	Hankook Tire & Technology Co., Ltd.	3,601,554	0.30
	Hansae Co., Ltd.	1,159,152	0.04
	Hansol Chemical Co., Ltd.	4,344,645	0.14
	HMM Co., Ltd.	4,439,657	0.14
	Hyosung TNC Co., Ltd.	12,057,661	0.38
	KB Financial Group, Inc. Kia Corp.	14,766,742 52,271,098	0.46 1.65
	Korea Investment Holdings Co., Ltd.	1,216,107	0.04
	Kumho Petrochemical Co., Ltd.	20,692,262	0.65
4,060	LEENO Industrial, Inc.	603,870	0.02
	LG Chem Ltd.	31,703,010	1.00
	LG Electronics, Inc.	28,899,414	0.91
	LG Electronics, Inc.—Preferred LG International Corp.	5,790,306 2,154,676	0.18 0.07
	LS Corp.	7,996,947	0.07
367,508	Mirae Asset Daewoo Co.,	4 505 704	0.05
A 517 03A	Ltd.—Preferred Mirae Asset Securities Co., Ltd.	1,595,701 39,971,188	0.05 1.26
	NAVER Corp.	820,100	0.03
	POSCO	16,687,493	0.53
	Samsung Electronics Co., Ltd.	173,139,661	5.46
335,860	Samsung Electronics Co., Ltd.—Preferred	21 759 500	0.69
26 137	Samsung SDI Co., Ltd.—Preferred	21,758,500 9,544,234	0.68 0.30
	SK Telecom Co., Ltd.	42,085,447	1.33
	SNT Motiv Co., Ltd.	379,079	0.01
	Suheung Co., Ltd.	3,191,020	0.10
58,638	Taeyoung Engineering & Construction Co., Ltd.	681,037	0.02
16.476	Tokai Carbon Korea Co., Ltd.	2,566,738	0.02
	Webzen, Inc.	1,245,790	0.04
		525,403,631	16.56
Taiwan			
6,910,000		7,921,111	0.25
	Ardentec Corp. Asustek Computer, Inc.	3,841,917 21,084,732	0.12 0.66
	China General Plastics Corp.	1,336,481	0.00
	E Ink Holdings, Inc.	5,640,555	0.18
	Evergreen Marine Corp., Ltd.	29,221,809	0.92
	Feng Hsin Steel Co., Ltd.	1,282,119	0.04
177,000		459,470	0.01
	Gigabyte Technology Co., Ltd. Global Mixed Mode Technology, Inc.	21,634,709 198,260	0.68 0.01
12,729,000		9,784,884	0.01
	Holtek Semiconductor, Inc.	842,320	0.03
	KMC Kuei Meng International, Inc.	1,461,183	0.05
	Lite-On Technology Corp.	14,556,631	0.46
	MediaTek, Inc.	19,772,772	0.62
80,000 446,000	Micro-Star International Co., Ltd. Nantex Industry Co., Ltd.	479,872 2,107,578	0.02 0.07
	Novatek Microelectronics Corp.	20,401,008	0.67
	Phison Electronics Corp.	5,497,464	0.17
1,174,000		1,619,934	0.05
2,168,000		2,355,136	0.07
5,302,000		16,824,740	0.53
98,000	Shin Foong Specialty & Applied Materials Co., Ltd.	989,167	0.03
2,803,000		2,874,690	0.09

Holdings	Security Description	Market Value USD	% o Shareholders Equit
Common Stock	s – (Continued)		
Taiwan – (Continu	•		
	Taiwan Paiho Ltd.	1,037,354	0.0
6,111,000	Taiwan Semiconductor Manufacturing Co., Ltd.	129,943,859	4.1
1 357 000	Topco Scientific Co., Ltd.	6,410,378	0.2
	Tung Ho Steel Enterprise Corp.	19,719,006	0.6
	United Microelectronics Corp.	538,635	0.0
191,000	Universal, Inc.	630,688	0.0
	USI Corp.	631,652	0.0
1,734,000	Vanguard International	7.005.540	0.0
76,000	Semiconductor Corp. Wah Lee Industrial Corp.	7,325,512 211,367	0.2 0.0
	Wan Hai Lines Ltd.	23,798,363	0.0
	WPG Holdings Ltd.	1,458,171	0.0
,	g	383,893,527	12.1
Thailand		000,000,027	12.1
	Charoen Pokphand Foods PCL	9,454,208	0.3
	Chularat Hospital PCL "F"	3,207,266	0.1
	Com7 PCL "F"	12,722,737	0.4
11,190,700	Dynasty Ceramic PCL	1,124,442	0.0
	Eastern Polymer Group PCL "F"	4,509,798	0.1
	Hana Microelectronics PCL	3,637,551	0.1
	Indorama Ventures PCL	2,022,391	0.0
	Kiatnakin Phatra Bank PCL	369,227	0.0
	Polyplex Thailand PCL	845,555	0.0
	Precious Shipping PCL PTT Exploration & Production PCL	1,804,842 7,076,119	0.0 0.2
	PTT Global Chemical PCL	379.408	0.2
	Siam Commercial Bank PCL	15,538,501	0.4
	Sri Trang Agro-Industry PCL	3,468,879	0.1
	Vibhavadi Medical Center PCL	357,426	0.0
		66,518,350	2.10
Turkey		,,	
-	Aksa Akrilik Kimya Sanayii AS	1,785,651	0.0
	Arcelik AS	269,623	0.0
1,904,281	BIM Birlesik Magazalar AS	14,147,292	0.4
	Enka Insaat ve Sanayi AS	473,877	0.0
2,254,018	Eregli Demir ve Celik Fabrikalari	E 04E 00E	0.1
756 670	TAS Ford Otomotiv Sanayi AS	5,045,995 15,140,455	0.1 0.4
	Kardemir Karabuk Demir Celik	15, 140,455	0.4
2,097,910	Sanayi ve Ticaret AS "D"	2,661,179	0.0
630,558	Turk Traktor ve Ziraat Makineleri AS	13,454,745	0.4
		52,978,817	1.6
United Arab Emir	ates	02,010,011	
	Abu Dhabi Commercial Bank PJSC	580,848	0.0
385,491	Abu Dhabi Islamic Bank PJSC	595,136	0.0
194,514	Emirates NBD Bank PJSC	714,901	0.0
		1,890,885	0.0
TOTAL COMMON		3,086,912,456	97.3
		0,000,012,400	
Warrants – -% Thailand			
	RS PCL Foreign, exp.04/		
	22—Warrants <sup>(c)</sup>	0	
TOTAL WARRAN (cost USD 59,539		0	
	ERABLE SECURITIES ADMITTED		
TO AN OFFICIAL	EXCHANGE LISTING	3 086 042 456	07.2
(cost USD 2,656,	-	3,086,912,456	97.3
	OF INVESTMENTS EXCLUDING		
MARKET VALUE DERIVATIVES	OF INVESTMENTS EXCEDDING		

Futures	Cont	ract	s – 0.04%	Co	mmitment		
Number of Contracts		Security Description			Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	638	Mark	CI Emerging kets Index Futu 6/2021		43,460,560	1,375,050	0.04
UNREAL	ISED	GAII	N ON FUTUR	ES CONTR	ACTS	1,375,050	0.04
Forward	Curr	enc	y Contracts	- 0.00%			
Currency	Amou Boug		Currency	Amount Sold	Maturity Date		% of Shareholders' Equity
USD	959,4		EUR	787,000	01/06/2021	2,048	0.00
	1,057,3		EUR	867,000	02/06/2021	2,629	0.00
UNREAL CONTRA		GAII	N ON FORW	ARD CURRI	ENCY	4,677	0.00
Share C	lass S	Spec	ific Forwar	d Currency	/ Contracts	- (0.00%)	,
Currency	Amou Boug		Currency	Amount Sold	Maturity Date		% of Shareholders' Equity
PLN	451.2		USD	122.149	23/06/2021	298	0.00
		HELI	N ON FORWA D FOR HEDG			298 Unrealised Loss	0.00 % of Shareholders'
Currency			Currency	Sold	Date		Equity
CHF	244,6		USD	272,590	23/06/2021	(818)	(0.00)
	1,297,1		USD	1,580,395	23/06/2021	(1,684)	(0.00)
			S ON FORW FOR HEDG			(2,502)	(0.00)
MARKET (cost US			F INVESTMI 66,635)	ENTS	3	,088,289,979	97.34
OTHER ASSETS AND LIABILITIES					84,366,506	2.66	
SHAREH	OLDE	RS'	EQUITY		3	,172,656,485	100.00
						Market Value	% of Shareholders'
TOTAL INVESTMENTS				USD	Equity		
Total Investments excluding derivatives (cost USD 2,656,666,635)					3,086,912,456	97.30	
Unrealised gain on futures contracts				1,375,050	0.04		
Unrealised gain on forward currency contracts				4,677	0.00		
Unrealised gain on forward currency contracts held for hedging purposes Unrealised loss on forward currency contracts held for hedging				298	0.00		
purposes	S		,	onuacis neid i	or neaging	(2,502)	(0.00)
Other Assets and Liabilities					84,366,506	2.66	
Shareholders' Equity				3,	172,656,485	100.00	

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

The counterparties for forward currency contracts were BNP Paribas S.A., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natwest Markets Plc., State Street Bank & Trust and UBS AG.

The maximum individual counterparty exposure as at 31 May 2021 is 0.04% of the NAV.

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Banks	16.17
Semiconductors	11.99
Internet	10.48
Computers	7.99
Iron/Steel	5.99
Retail	4.44
Transportation	4.43
Diversified Financial Services	3.61
Automobile Manufacturers	3.33 3.11
Chemicals Others	3.11 25.76
Others	25.76
TOTAL COMMON STOCKS	97.30
Warrants	
Leisure Time	0.00
TOTAL WARRANTS	0.00
Unrealised Gain on Futures Contracts	0.04
Unrealised Gain on Forward Currency Contracts	0.00
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.00
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.00)
Other Assets and Liabilities	2.66
TOTAL	100.00

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2021. See Note 6.

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

<sup>(</sup>b) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1033

 $<sup>^{\</sup>rm (c)}\,$  Valuation of this security is determined by the Valuer. See Note 4.

Holdings		Security Description	Market Value EUR	% of Shareholders' Equity
		curities admitted to an official ex	change listing	
	Stock	s – 96.56%		
Australia		DUD O DI	04.000.404	4.00
	968,227	BHP Group Plc.	24,069,124	1.33
Austria	FF 000	our extellation AC	0.000.400	0.44
	55,882	voestalpine AG	2,063,163	0.11
Belgium	20 022	LICESA	2 204 702	0.12
	30,923	UCB S.A.	2,384,782	0.13
Denmark	2 447	AP Moller - Maersk A/S "A"	5,291,020	0.29
		AP Moller - Maersk A/S "B"	19,347,405	1.07
		DFDS A/S	1,830,689	0.10
		DSV Panalpina A/S	12,127,841	0.67
	31,057	GN Store Nord A/S	2,167,436	0.12
	41,321	Pandora A/S	4,597,330	0.26
	34,526	Royal Unibrew A/S	3,668,620	0.20
			49,030,341	2.71
Finland				
	959,278	Kesko OYJ "B"	27,320,237	1.51
4	141,177	Nokia OYJ	1,917,576	0.11
		Nokian Renkaat OYJ	3,187,484	0.18
	33,396	Tokmanni Group Corp.	763,433	0.04
			33,188,730	1.84
France				
	18,229	Alten S.A.	1,830,192	0.10
	72,193	Arkema S.A.	7,901,524	0.44
3	884,695	AXA S.A.	8,778,740	0.49
4	150,270	BNP Paribas S.A.	25,228,628	1.40
3		Compagnie de Saint-Gobain	21,961,354	1.22
	8,888	Compagnie Generale des	4 445 000	
	100 747	Etablissements Michelin S.C.A.	1,115,888	0.06
1		Dassault Systemes S.E.	20,807,829	1.15
1		Gaztransport Et Technigaz S.A. Gecina S.A.	2,398,491 17,843,504	0.13 0.99
		Hermes International	18,873,712	1.04
		Kering S.A.	7,771,506	0.43
		Legrand S.A.	8,365,770	0.46
		L'Oreal S.A.	37,253,617	2.06
	43,873	LVMH Moet Hennessy Louis Vuitton		
		S.E.	28,736,815	1.59
		Publicis Groupe S.A.	20,189,864	1.12 0.66
		Rexel S.A. Sartorius Stedim Biotech	11,922,901 14,270,695	0.79
		Schneider Electric S.E.	27,386,544	1.52
		Societe Generale S.A.	13,775,292	0.76
		Teleperformance	9,847,103	0.54
		Trigano S.A.	1,754,890	0.10
			308,014,859	17.05
Germany			·	
•		adidas AG	28,158,610	1.56
		Allianz S.E.	40,010,389	2.21
1		Aurubis AG	9,511,053	0.53
		BASF S.E.	5,273,319	0.29
		Bayerische Motoren Werke AG	2,278,947	0.13
		Brenntag S.E.	20,627,933	1.14
		Covestro AG 144A <sup>(a)</sup>	9,692,679	0.54
		Daimler AG Deutsche Post AG	27,005,768	1.50
		Deutsche Telekom AG	35,394,027 32,752,707	1.96 1.81
-		E.ON S.E.	4,751,888	0.26
4		Henkel AG & Co. KGaA	638,574	0.26
9		Henkel AG & Co. KGaA—Preferred	21,683,021	1.20
2		Kloeckner & Co. S.E.	546,967	0.03
		LANXESS AG	2,220,222	0.12
1		Merck KGaA	23,094,355	1.28

Holdin	gs	Security Description	Market Value EUR	% of Shareholders' Equity
		s – (Continued)		
	ny – (Conti			
	15,839	Muenchener		
		Rueckversicherungs-Gesellschaft AG	3,742,756	0.21
	185,431	Porsche Automobil Holding S.E.—Preferred	16,940,976	0.94
	57 524	RWE AG	1,804,528	0.10
		SAP S.E.	5,859,535	0.32
	120,926	Volkswagen AG—Preferred	27,359,508	1.51
			319,347,762	17.68
Ireland		DOO DI-	0.450.707	0.4
		DCC Plc. Flutter Entertainment Plc.	2,450,727 3,113,436	0.14 0.17
		Grafton Group Plc.	719,875	0.04
		Smurfit Kappa Group Plc.	3,413,036	0.19
			9,697,074	0.54
Isle Of	f Man			
		Entain Plc.	17,697,748	0.98
		Playtech Plc.	1,750,266	0.10
			19,448,014	1.08
Israel				
	267,424	Plus500 Ltd.	4,718,707	0.26
Italy	4 504 700	Darrag DDM Co.A	40 004 740	0.70
		Banco BPM SpA Intesa Sanpaolo SpA	13,094,713	0.72 0.45
		Mediobanca Banca di Credito	8,047,312	0.43
	1,100,100	Finanziario SpA	17,169,249	0.95
			38,311,274	2.12
Luxen	1 <b>bourg</b> 228,283	Eurofins Scientific S.E.	20,027,268	1.11
Malta				
Multu	329,902	Kindred Group Plc.—Swedish Depositary Receipt	4,672,735	0.26
		Depositary (Necespt	4,072,733	0.20
Nethe		ASM International NV	20,610,449	1.14
		ASML Holding NV	76,092,661	4.21
+		Flow Traders 144A <sup>(a)</sup>	1,467,153	0.08
		Koninklijke Ahold Delhaize NV	26,742,882	1.48
	912,398	PostNL NV	4,417,831	0.25
		Royal Dutch Shell Plc. "A"	17,064,101	0.94
	503,012	Royal Dutch Shell Plc. "B"—ADR <sup>(b)</sup>	15,112,488	0.84
			161,507,565	8.94
Norwa	-	Alcon DD ACA	2 424 024	0.19
		Aker BP ASA Golden Ocean Group Ltd.	3,431,024 8,490,654	0.18
		Norsk Hydro ASA	13,046,032	0.72
		Orkla ASA	10,273,874	0.57
	67,213	Yara International ASA	2,959,277	0.16
			38,200,861	2.11
Portug		EDD. Ensembles de Deutsterel O.A.	4.040.400	0.44
	404,263	EDP - Energias de Portugal S.A.	1,946,122	0.11
Spain	228 854	Acerinox S.A.	2 676 447	0.15
	4,769,333		2,676,447	0.18
	.,,,,,,,,,,,	S.A.	24,371,292	1.35
	747,947		3,490,669	0.19
	161,539	Endesa S.A.	3,820,397	0.21
		Grifols S.A.	871,838	0.05
	2,639,671	Iberdrola S.A.	29,854,679	1.65
			65,085,322	3.60

341,101 Betsson AB "B" 725,808 0.0 43,616 Epiroc AB "B" 725,808 0.0 133,961 Getinge AB "B" 3,902,139 0.2 470,491 Husqvarna AB "B" 5,889,438 0.3 128,550 Industrivarden AB "C" 914,342 0.00 178,892 Investor AB "A" 3,375,784 0.15 1,109,704 Investor AB "B" 20,907,767 1.16 97,557 Kinnevik AB "B" 2,890,924 0.16 530,559 Lundin Energy AB 14,956,241 0.83 321,961 Swedbank AB "A" 4,864,912 0.22 2,349,870 Swedish Match AB 18,020,764 1.00 855,452 Volvo AB "B" 18,553,457 1.00 97,394,495 5.35  Switzerland 319,368 Adecco Group AG 18,260,962 1.00 1,323 Bachem Holding AG "B" 598,802 0.03 30,452 Coca-Cola HBC AG 911,666 0.05 14,756 Compagnie Financiere Richemont S.A. 1,470,392 0.06 150,264 Tecan Group AG 22,7173 0.00 150,264 0.09 150,26	Hold	lings	Security Description	Market Value EUR	% of Shareholders Equity
Sweden	Con	nmon Stock	s – (Continued)		
341,101 Betsson AB "B" 725,808 0.14 43,616 Epiroc AB "B" 725,808 0.00 133,961 Getinge AB "B" 3,902,139 0.22 470,491 Husqvarna AB "B" 5,889,438 0.31 28,550 Industrivarden AB "C" 914,342 0.00 178,892 Investor AB "A" 2,990,7767 1.16 97,557 Kinnevik AB "B" 2,990,7767 1.16 97,557 Kinnevik AB "B" 2,990,7767 1.16 30,559 Lundin Energy AB 14,956,241 0.83 321,961 Swedbank AB "A" 4,864,912 0.22 2,349,870 Swedish Match AB 18,020,764 1.00 855,452 Volvo AB "B" 18,553,457 1.00 97,394,495 5.33  Switzerland 319,368 Adecco Group AG 18,260,962 1.00 30,452 Coca-Cola HBC AG 911,666 0.05 30,452 Coca-Cola HBC AG 911,666 0.05 41,756 Compagnie Financiere Richemont S.A. 1,470,392 0.00 41,757 Compagnie Financiere Richemont S.A. 1,470,392 0.00 410,492 Compagnie Financiere Richemont S.A. 1,470,492 0.00 410,492 Compagnie Financiere Richemont S			( ( ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )		
133,961   Getinge AB "B"   725,808   0.00		286,283	Betsson AB	103,885	0.00
133,961   Getinge AB "B"   3,902,139   0.2: 470,491   Husqvarna AB "B"   5,689,438   0.3: 28,550   Industrivarden AB "C"   914,342   0.00: 1,768,921   1,109,704   Investor AB "A"   3,375,784   0.15: 1,109,704   Investor AB "B"   2,890,924   0.15: 530,559   Lundin Energy AB   14,956,241   0.83: 321,961   Swedbank AB "B"   2,890,924   0.15: 530,559   Lundin Energy AB   14,956,241   0.83: 321,961   Swedbank AB "A"   4,864,912   0.22: 349,870   Swedish Match AB   18,020,764   1.00: 855,452   Volvo AB "B"   18,553,457   1.00: 97,394,495   5.33: 535.452   Volvo AB "B"   18,553,457   1.00: 97,394,495   5.33: 535.452   Volvo AB "B"   598,802   0.00: 30,452   Coca-Cola HBC AC   14,756   Compagnie Financiere Richemont SA.   1,470,392   0.00: 384,201   Ferrexpo Plc.   2,015,221   0.1: 384   2,015; 221   0.1: 385   Forbo Holding AG   227,773   0.0: 49,887   Lonza Group AG   26,457,868   1.46   12,2901   Nestle SA.   12,491,209   0.66: 87,149   Sika AG   23,054,328   1.25: 376,250   Novartis AG   23,054,328   1.26: 376,250   Novartis AG   23,054,328		341,101	Betsson AB "B"	2,489,034	0.14
470,491   Husqvarna AB "B"   5,689,438   0.3°   28,550   Industrivarden AB "C"   914,342   0.0°   178,892   Investor AB "B"   20,907,767   1.1°   1				725,808	0.04
28,550 Industrivarden AB "C"				3,902,139	
178,892   Investor AB "A"   3,375,784   0,15     1,109,704   Investor AB "B"   2,890,924   0.16     530,559   Lundin Energy AB   14,956,241   0.83     321,961   Swedbank AB "A"   4,864,912   0.27     855,452   Volvo AB "B"   18,553,457   1.00     97,394,495   5.35     Switzerland   319,368   Adecco Group AG   18,260,962   1.00     1,323   Bachem Holding AG "B"   598,802   0.03     30,452   Coca-Cola HBC AG   911,666   0.00     14,756   Compagnie Financiere Richemont S.A.   1,470,392   0.06     1,476   Compagnie Financiere Richemont S.A.   1,470,392   0.06     2,25690   Logitech International AG   227,173   0.00     4 102,863   Kuehne & Nagel International AG   28,525,400   1.56     225,690   Logitech International S.A.   22,890,941   1.2     225,690   Logitech International AG   28,625,400   1.56     376,250   Novaritis AG   29,232,650   1.66     87,149   Sika AG   23,054,328   1.26     87,149   Sika AG   23,054,328   1.26     87,149   Sika AG   20,695,122   1.16     2,300,371   UBS Group AG   20,695,122   1.16     2,300,371   UBS Group AG   20,695,122   1.16     4,499,586   Aviva Pic.   3,864,744   1.77     256,802,584   14,27     United Kingdom   446,879   31 Group Pic.   6,592,769   0.36     4,499,586   Aviva Pic.   6,592,769   0.36     4,499,586					
1,109,704 Investor AB "B" 2,890,924 0.16 97,557 Kinnevik AB "B" 2,890,924 0.16 321,961 Swedbank AB "A" 4,864,912 0.27 2,349,870 Swedish Match AB 18,020,764 1.00 855,452 Volvo AB "B" 18,553,457 1.00 97,394,495 5.38  Switzerland 319,368 Adecco Group AG 18,260,962 1.00 30,452 Coca-Cola HBC AG 911,666 0.00 14,756 Compagnie Financiere Richemont SA. 1,470,392 0.00 384,201 Ferrexpo Plc. 2,015,221 0.11 38 Forbo Holding AG "B" 227,173 0.00 49,887 Lonza Group AG 28,525,400 1.56 101,393 Roche Holding AG 227,173 0.00 49,887 Lonza Group AG 28,545,868 1.44 102,863 Kuehne & Nagel International AG 28,525,400 1.56 101,393 Roche Holding AG 27,329,484 1.57 101,393 Roche Holding AG 27,329,484 1.57 101,393 Roche Holding AG 29,232,650 1.66 87,149 Sika AG 23,054,328 1.22 2,300,371 UBS Group AG 3,846,744 1.77 256,802,584 14.22 United Kingdom 446,879 31 Group Plc. 5,851,571 0.32 4,499,856 Aviva Plc. 1,194,432 0.66 4,499,856 Aviva Plc. 5,851,571 0.32 4,499,856 Aviva Plc. 1,194,533 0.66 4,499,866 Aviva Plc. 1,194,533 0.66 4,499,866 Aviva Plc. 1,194,533 0.66 6,7941 British American Plc. 33,555,382 1.88 96,975 Ashtead Group Plc. 5,851,571 0.32 1,104,228 Barratt Developments Plc. 9,792,823 0.56 1667,941 British American Tobacco Plc. 21,275,140 1.11 1,669,556 CNH Industrial NV 23,640,913 1.37 8,155,954 Direct Line Insurance Group Plc. 2,839,159 0.16 170,634 Imperial Brands Plc. 3,215,339 0.16 1,669,556 CNH Industrial NV 23,640,913 1.37 1,878 Ferguson Plc. 8,893,794 0.44 1,104,288 Barratt Developments Plc. 9,792,823 0.56 167,941 British American Tobacco Plc. 21,275,140 1.11 1,669,556 CNH Industrial NV 23,640,913 1.37 1,878 Ferguson Plc. 8,999,990 0.44 1,216,55 IG Group Holdings Plc. 1,214,500 0.00 170,634 Imperial Brands Plc. 8,909,990 0.44 1,223 National Grid Plc. 8,290,829 0.44 1,224,888 Persimmon Plc. 12,824,192 0.77 1,374,142 Mondi Plc. 8,290,829 0.44 1,41,520 National Grid Plc. 12,824,192 0.77 1,374,442 Mondi Plc. 12,824,192 0.77 1,37					
97,557 Kinnevik AB "B"					
S30,559   Lundin Energy AB   321,961   Swedbank AB "A"   4,864,912   0.27					
321,961   Swedbank AB "A"   4,864,912   0.2; 2,349,870   Swedish Match AB   18,020,764   1.00					
2,349,870   Swedish Match AB   18,020,764   1.00     855,452   Volvo AB "B"   18,553,457   1.00     97,394,495   5.38     Switzerland					
Switzerland					
Switzerland   319,368   Adecco Group AG   18,260,962   1.0°   1,323   Bachem Holding AG "B"   598,802   0.0°   30,452   Coca-Cola HBC AG   911,666   0.0°   14,756   Compagnie Financiere Richemont S.A.   1,470,392   0.0°   384,201   Ferrexpo Plc.   2,015,221   0.1°   138   Forbo Holding AG   227,173   0.0°   227,173   0.0°   225,690   Logitech International AG   28,525,400   1.5°   225,690   Logitech International AG   26,457,868   1.4°   1.2°					
Switzerland   319,368   Adecco Group AG   18,260,962   1.0°   1,323   Bachem Holding AG "B"   598,802   0.0°   30,452   Coca-Cola HBC AG   911,666   0.0°   14,756   Compagnie Financiere Richemont   S.A.   1,470,392   0.0°   1,570,394   1,270,3		000,402	VOIVO / LD LD		
319,368 Adecco Group AG 1,323 Bachem Holding AG "B" 30,452 Coca-Cola HBC AG 310,452 Coca-Cola HBC AG 310,452 Coca-Cola HBC AG 314,756 Compagnie Financiere Richemont S.A. 384,201 Ferrexpo Ptc. 1,38 Forbo Holding AG 40,2015,221 138 Forbo Holding AG 227,173 0,00 4 102,863 Kuehne & Nagel International AG 225,690 Logitech International S.A. 22,890,941 1,22 24,991 Nestle S.A. 12,491,209 0,66 376,250 Novartis AG 27,329,484 1,57 101,393 Roche Holding AG 29,232,650 87,149 Sika AG 386,076 STMicroelectronics NV 11,794,622 0,66 87,149 Sika AG 30,303,71 UBS Group AG 446,879 Agree Agree Agree 446,879 Agree Agree 446,879 Agree Agree 446,879 Agree 446,87				97,394,495	5.38
1,323 Bachem Holding AG "B" 598,802 0.03 30,452 Coca-Cola HBC AG 911,666 0.08 14,756 Compagnie Financiere Richemont S.A. 1,470,392 0.08 384,201 Ferrexpo Plc. 2,015,221 0.1* 138 Forbo Holding AG 227,173 0.0* 152,5690 1.55	owit		Adecco Group AG	18,260,962	1.0
30,452 Coca-Cola HBC AG 14,756 Compagnie Financiere Richemont S.A. 384,201 Ferrexpo Plc. 2,015,221 0.1: 138 Forbo Holding AG 227,173 0.0: 4 102,863 Kuehne & Nagel International AG 225,690 Logitech International S.A. 22,890,941 1.2: 49,887 Lonza Group AG 26,457,868 1.44 122,901 Nestle S.A. 101,393 Roche Holding AG 27,329,484 1.5: 101,393 Roche Holding AG 29,232,650 1.6: 87,149 Sika AG 23,054,328 1.2: 23,064,328 1.2: 386,076 STMicroelectronics NV 11,794,622 0.68 376,250 Rowardis AG 20,695,122 1.18 2,300,371 UBS Group AG 46,879 3i Group Plc. 30,846,744 1.7: 256,802,584 14.2:  United Kingdom 446,879 3i Group Plc. 918,795 Anglo American Plc. 93,553,382 1.86 96,975 Ashtead Group Plc. 5,851,571 0.33 4,499,586 Aviva Plc. 21,104,228 Barratt Developments Plc. 21,695,642 1.2: 1,104,228 Barratt Developments Plc. 9,792,823 0.55 637,266 BP Plc.—ADR(b) 11,904,533 0.66 67,941 British American Tobacco Plc. 1,169,556 CNH Industrial NV 23,640,913 1.3: 815,954 Direct Line Insurance Group Plc. 1,216,575 IG Group Holdings Plc. 1,216,576 IG Group Holdings Plc. 1,214,500 0.00 170,634 Imperial Brands Plc. 1,244,575 ITV Plc. 1,382,649,913 1.3: 804,745 JD Sports Fashion Plc. 3,241,575 ITV Plc. 1,382,649,913 1.3: 1,374,842 0.77 804,715 JD Sports Fashion Plc. 3,241,575 ITV Plc. 1,382,649,913 1.3: 1,374,412 Mondi Plc. 4,263 National Grid Plc. 4,265 National Grid Plc. 4,252,39,23 Tate & Lyle Plc. 2,152,537 0.12 33,126 Unitever Plc. 1,634,106 0.00  100,48			-		0.03
S.A. 1,470,392 0.06 384,201 Ferrexpo Plc. 2,015,221 0.1: 138 Forbo Holding AG 227,173 0.0: 4 102,863 Kuehne & Nagel International AG 28,525,400 1.5i 225,690 Logitech International S.A. 22,890,941 1.2: 49,887 Lonza Group AG 26,457,868 1.4i 122,901 Nestle S.A. 12,491,209 0.6i 376,250 Novartis AG 27,329,484 1.5: 101,393 Roche Holding AG 29,232,650 1.6i 87,149 Sika AG 23,054,328 1.2i 386,076 STMicroelectronics NV 11,794,622 0.6i 50,264 Tecan Group AG 20,695,122 1.1i 2,300,371 UBS Group AG 20,695,122 1.1i 256,802,584 14.2:  United Kingdom 446,879 3i Group Plc. 6,476,105 0.3i 918,795 Anglo American Plc. 33,555,382 1.8i 96,975 Ashtead Group Plc. 5,851,571 0.3; 4,499,586 Aviva Plc. 21,695,642 1.2i 1,104,228 Barratt Developments Plc. 9,792,823 0.5i 158,228 Bellway Plc. 6,592,769 0.3i 637,266 BP Plc.—ADR(b) 13,734,842 0.7i 667,941 British American Tobacco Plc. 21,275,140 1.1i 1,669,556 CNH Industrial NV 23,640,913 1.3i 815,954 Direct Line Insurance Group Plc. 2,839,159 0.1i 170,634 Imperial Brands Plc. 3,215,339 0.1i 9,241,575 ITV Plc. 3,826,097 0.77 189,911 Next Plc. 12,824,192 0.77 371,412 Mondi Plc. 453,272 0.00 189,911 Next Plc. 18,909,980 0.44 448,586 Pensimmon Plc. 453,272 0.00 189,911 Next Plc. 18,070,802 1.00 284,888 Persimmon Plc. 485,272 0.00 189,911 Next Plc. 18,070,802 1.00 284,888 Persimmon Plc. 485,272 0.00 189,911 Next Plc. 18,070,802 1.00 284,888 Persimmon Plc. 10,534,362 0.55 448,586 Phoenix Group Holdings Plc. 2,152,537 0.12 33,126 Unilever Plc. 16,634,106 0.00  288,730,158 15.98				911,666	0.05
384,201 Ferrexpo Plc. 138 Forbo Holding AG 227,173 0.01 102,863 Kuehne & Nagel International AG 225,690 Logitech International S.A. 225,690 Logitech International S.A. 22,890,941 1.27 49,887 Lonza Group AG 26,457,868 1.46 122,901 Nestle S.A. 12,491,209 0.66 376,250 Novartis AG 376,250 Novartis AG 376,250 Novartis AG 387,149 Sika AG 386,076 STMicroelectronics NV 11,794,622 1.68 386,076 STMicroelectronics NV 11,794,622 1.68 2,300,371 UBS Group AG 20,695,122 1.11 2,300,371 UBS Group AG 30,846,744 1.77  256,802,584 14,2*  United Kingdom 446,879 918,795 Anglo American Plc. 918,795 Ashtead Group Plc. 4,499,586 Aviva Plc. 1,104,228 Barratt Developments Plc. 1,104,228 Barratt Developments Plc. 637,266 BP Plc.—ADR(b) 158,228 Bellway Plc. 637,266 BP Plc.—ADR(b) 13,3734,842 0.76 667,941 British American Tobacco Plc. 1,1669,556 CNH Industrial NV 23,640,913 1,3734,842 0.77 667,941 British American Group Plc. 1,283,9159 0.16 170,634 Imperial Brands Plc. 1,214,500 0.07 170,634 Imperial Brands Plc. 1,245,500 0.07 170,634 Imperial Brands Plc. 1,245,500 0.07 3,841,663 Legal & General Group Plc. 1,245,500 0.07 3,841,663 Legal & General Group Plc. 1,245,500 0.07 3,841,663 Legal & General Group Plc. 1,284,192 0.77 804,715 JD Sports Fashion Plc. 8,909,980 0.44 1,263 National Grid Plc. 442,680 0.52,391 Rio Tinto Plc.—ADR(b) 1,543,362 0.54 1,542,557 0.12 1,545,600 0.07 1,5		14,756	Compagnie Financiere Richemont		
138   Forbo Holding AG   227,173   0.0°     102,863   Kuehne & Nagel International AG   28,525,400   1.56     225,690   Logitech International S.A.   22,890,941   1.27     49,887   Lonza Group AG   26,457,868   1.44     122,901   Nestle S.A.   12,491,209   0.68     376,250   Novartis AG   27,329,484   1.5*     101,393   Roche Holding AG   29,232,650   1.62     87,149   Sika AG   23,054,328   1.26     386,076   STMicroelectronics NV   11,794,622   0.68     50,264   Tecan Group AG   20,695,122   1.18     2,300,371   UBS Group AG   30,846,744   1.7*     256,802,584   14,2*     United Kingdom   446,879   3i Group Plc.   6,476,105   0.36     918,795   Anglo American Plc.   33,555,382   1.86     96,975   Ashtead Group Plc.   5,851,571   0.33     4,499,586   Aviva Plc.   21,695,642   1.26     1,104,228   Barratt Developments Plc.   9,792,823   0.54     4,499,586   Aviva Plc.   21,695,642   1.26     1,104,228   Bellway Plc.   6,592,769   0.36     637,266   BP Plc.—ADR(b)   13,734,842   0.76     667,941   British American Tobacco Plc.   21,275,140   1.18     1,669,556   CNH Industrial NV   23,640,913   1.3*     815,954   Direct Line Insurance Group Plc.   2,839,159   0.16     78,788   Ferguson Plc.   8,853,754   0.48     121,655   IG Group Holdings Plc.   1,214,500   0.07     78,788   Ferguson Plc.   8,853,754   0.48     121,655   IG Group Holdings Plc.   1,245,00   0.07     371,412   Mondi Plc.   4,520,097   0.77     804,715   JD Sports Fashion Plc.   8,909,980   0.49     3,841,663   Legal & General Group Plc.   12,824,192   0.77     371,412   Mondi Plc.   453,272   0.05     448,586   Poissimmon Plc.   10,534,362   0.55     448,586   Poissimmon Plc.   10,534,106   0.05     288,730,158   15,980   10,590     288,730,158   15					
+ 102,863 Kuehne & Nagel International AG 28,525,400 1.56 225,690 Logitech International S.A. 22,890,941 1.27 49,887 Lonza Group AG 26,457,868 1.44 1.22,901 Nestle S.A. 12,491,209 0.66 376,250 Novartis AG 27,329,484 1.57 101,393 Roche Holding AG 29,232,650 1.66 87,149 Sika AG 23,054,328 1.22 386,076 STMicroelectronics NV 11,794,622 0.66 50,264 Tecan Group AG 20,695,122 1.15 256,802,584 14.27 256,802,584 14.27 256,802,584 14.27 256,802,584 14.27 256,802,584 14.27 256,802,584 14.29 256,802,584 1					
225,690			•		
49,887   Lonza Group AG   26,457,868   1.46     122,901   Nestle S.A.   12,491,209   0.68     376,250   Novartis AG   27,329,484   1.57     101,393   Roche Holding AG   29,232,650   1.66     87,149   Sika AG   23,054,328   1.26     386,076   STMicroelectronics NV   11,794,622   0.68     50,264   Tecan Group AG   20,695,122   1.15     2,300,371   UBS Group AG   30,846,744   1.77     256,802,584   14,27     United Kingdom   446,879   3i Group Plc.   6,476,105   0.36     918,795   Anglo American Plc.   33,555,382   1.86     96,975   Ashtead Group Plc.   5,851,571   0.33     4,499,586   Aviva Plc.   21,695,642   1.20     1,104,228   Barratt Developments Plc.   9,792,823   0.55     637,266   BP Plc.—ADR(b)   13,734,842   0.76     667,941   British American Tobacco Plc.   21,275,140   1.18     1,669,556   CNH Industrial NV   23,640,913   1.37     815,954   Direct Line Insurance Group Plc.   2,839,159   0.16     78,788   Ferguson Plc.   13,826,097   0.77     804,715   JD Sports Fashion Plc.   8,909,980   0.48     3,841,663   Legal & General Group Plc.   12,824,192   0.77     804,715   JD Sports Fashion Plc.   8,909,890   0.48     3,841,663   Legal & General Group Plc.   12,824,192   0.77     30,848   Persimmon Plc.   18,070,802   1.00     284,888   Persimmon Plc.   10,534,362   0.56     448,586   Phoenix Group Holdings Plc.   3,845,701   0.22     523,391   Rio Tinto Plc.—ADR(b)   37,545,808   2.08     239,823   Tate & Lyle Plc.   2,152,537   0.12     33,126   Unilever Plc.   1,634,106   0.09     500,000   288,730,158   15,98    TOTAL COMMON STOCKS	+				
122,901   Nestle S.A.   12,491,209   0.68   376,250   Novartis AG   27,329,484   1.5   101,393   Roche Holding AG   29,232,650   1.63   87,149   Sika AG   23,054,328   1.25   386,076   STMicroelectronics NV   11,794,622   0.68   50,264   Tecan Group AG   20,695,122   1.15   256,802,584   14.2   1.7					
376,250   Novartis AG   27,329,484   1.5     101,393   Roche Holding AG   29,232,650   1.6     87,149   Sika AG   23,054,328   1.2     386,076   STMicroelectronics NV   11,794,622   0.6     50,264   Tecan Group AG   20,695,122   1.1     2,300,371   UBS Group AG   30,846,744   1.7			-		
101,393   Roche Holding AG   29,232,650   1.62   87,149   Sika AG   23,054,328   1.22   386,076   STMicroelectronics NV   11,794,622   0.68   50,264   Tecan Group AG   20,695,122   1.15   2,300,371   UBS Group AG   30,846,744   1.7   256,802,584   14.2   1.7   256,802,584   14.2   1.7   256,802,584   14.2   1.7   256,802,584   14.2   1.7   256,802,584   14.2   1.7   256,802,584   14.2   1.7   256,802,584   14.2   1.7   256,802,584   14.2   1.7   256,802,584   14.2   1.7   256,802,584   14.2   1.7   252,792   AstraZeneca Plc. —ADR(b)   11,904,533   0.66   4,499,586   Aviva Plc.   21,695,642   1.2   1.104,228   Barratt Developments Plc.   9,792,823   0.56   158,228   Bellway Plc.   6,592,769   0.36   637,266   BP Plc. —ADR(b)   13,734,842   0.76   667,941   British American Tobacco Plc.   21,275,140   1.11   1,669,556   CNH Industrial NV   23,640,913   1.3   1.3   815,954   Direct Line Insurance Group Plc.   2,839,159   0.16   78,788   Ferguson Plc.   8,853,754   0.45   121,655   IG Group Holdings Plc.   3,215,339   0.16   1,214,500   0.07   1,0634   Imperial Brands Plc.   3,215,339   0.18   9,241,575   ITV Plc.   13,826,097   0.77   804,715   JD Sports Fashion Plc.   8,909,980   0.45   3,841,663   Legal & General Group Plc.   12,824,192   0.77   371,412   Mondi Plc.   8,290,829   0.46   448,586   Phoenix Group Holdings Plc.   1,534,362   0.56   1,634,106   0.05   239,823   Tate & Lyle Plc.   2,152,537   0.11   252,3391   Rio Tinto Plc.—ADR(b)   37,545,808   2.08   239,823   Tate & Lyle Plc.   2,152,537   0.11   0.54   106   0.05   100   10					
87,149   Sika AG   23,054,328   1.28   386,076   STMicroelectronics NV   11,794,622   0.66   50,264   Tecan Group AG   20,695,122   1.15   2,300,371   UBS Group AG   30,846,744   1.7   256,802,584   14.2   1.7   256,802,584   14.2   1.8   31   Group Plc.   6,476,105   0.36   918,795   Anglo American Plc.   33,555,382   1.86   96,975   Ashtead Group Plc.   5,851,571   0.33   4,499,586   Aviva Plc.   21,695,642   1.26   1,104,228   Barratt Developments Plc.   9,792,823   0.56   637,266   BP Plc.—ADR(b)   13,734,842   0.76   667,941   British American Tobacco Plc.   21,275,140   1.16   667,941   British American Tobacco Plc.   21,275,140   1.16   1.669,556   CNH Industrial NV   23,640,913   1.3   815,954   Direct Line Insurance Group Plc.   2,839,159   0.16   170,634   Imperial Brands Plc.   1,214,500   0.07   170,634   Imperial Brands Plc.   3,215,339   0.18   9,241,575   ITV Plc.   13,826,097   0.77   804,715   JD Sports Fashion Plc.   8,909,980   0.44   1,263   National Grid Plc.   453,272   0.06   189,911   Next Plc.   18,070,802   1.00   248,888   Persimmon Plc.   10,534,362   0.56   448,586   Phoenix Group Holdings Plc.   3,845,701   0.2°   523,391   Rio Tinto Plc.—ADR(b)   37,545,808   2.08   239,823   Tate & Lyle Plc.   2,152,537   0.12   288,730,158   15,98   TOTAL COMMON STOCKS					
386,076   STMicroelectronics NV   11,794,622   0.68     50,264   Tecan Group AG   20,695,122   1.18     2,300,371   UBS Group AG   30,846,744   1.7     256,802,584   14.2     United Kingdom			· ·		
Total Common Stocks					
2,300,371 UBS Group AG   30,846,744   1.7'					
United Kingdom			-		1.7
446,879   3i Group Plc.   6,476,105   0.36     918,795   Anglo American Plc.   33,555,382   1.88     96,975   Ashtead Group Plc.   5,851,571   0.32     + 252,792   AstraZeneca Plc.—ADR <sup>(b)</sup>   11,904,533   0.66     4,499,586   Aviva Plc.   21,695,642   1.20     1,104,228   Barratt Developments Plc.   9,792,823   0.54     158,228   Bellway Plc.   6,592,769   0.36     637,266   BP Plc.—ADR <sup>(b)</sup>   13,734,842   0.76     667,941   British American Tobacco Plc.   21,275,140   1.18     1,669,556   CNH Industrial NV   23,640,913   1.37     815,954   Direct Line Insurance Group Plc.   2,839,159   0.18     78,788   Ferguson Plc.   8,853,754   0.48     121,655   IG Group Holdings Plc.   1,214,500   0.00     170,634   Imperial Brands Plc.   3,215,339   0.18     9,241,575   ITV Plc.   13,826,097   0.77     804,715   JD Sports Fashion Plc.   8,909,980   0.48     3,841,663   Legal & General Group Plc.   12,824,192   0.77     371,412   Mondi Plc.   8,290,829   0.46     41,263   National Grid Plc.   453,272   0.02     189,911   Next Plc.   18,070,802   1.00     284,888   Persimmon Plc.   10,534,362   0.56     448,586   Phoenix Group Holdings Plc.   3,845,701   0.22     523,391   Rio Tinto Plc.—ADR <sup>(b)</sup>   37,545,808   2.08     239,823   Tate & Lyle Plc.   2,152,537   0.12     33,126   Unilever Plc.   16,34,106   0.09     TOTAL COMMON STOCKS				256,802,584	14.21
918,795 Anglo American Plc. 33,555,382 1.86 96,975 Ashtead Group Plc. 5.851,571 0.33 0.66 4.499,586 Aviva Plc. 21,695,642 1.20 1.104,228 Barratt Developments Plc. 9,792,823 0.54 158,228 Bellway Plc. 6.592,769 0.36 637,266 BP Plc.—ADR(b) 13,734,842 0.76 667,941 British American Tobacco Plc. 21,275,140 1.18 1,669,556 CNH Industrial NV 23,640,913 1.3* 815,954 Direct Line Insurance Group Plc. 2,839,159 0.16 78,788 Ferguson Plc. 8,853,754 0.48 121,655 IG Group Holdings Plc. 1,214,500 0.07 170,634 Imperial Brands Plc. 3,215,339 0.18 9,241,575 ITV Plc. 13,826,097 0.77 804,715 JD Sports Fashion Plc. 1,2824,192 0.7* 371,412 Mondi Plc. 453,272 0.02 189,911 Next Plc. 18,9911 Next Plc. 18,070,802 1.00 284,888 Persimmon Plc. 10,534,362 0.56 448,586 Phoenix Group Holdings Plc. 3,345,701 0.2* 289,823 Tate & Lyle Plc. 2,152,537 0.11 33,126 Unilever Plc. 1,634,106 0.05 288,730,158 15,98   TOTAL COMMON STOCKS	Unit	ed Kingdom			
96,975 Ashtead Group Plc. 5,851,571 0.32 + 252,792 AstraZeneca Plc.—ADR <sup>(b)</sup> 11,904,533 0.66 4,499,586 Aviva Plc. 21,695,642 1.20 1,104,228 Barratt Developments Plc. 9,792,823 0.54 637,266 BP Plc.—ADR <sup>(b)</sup> 13,734,842 0.76 667,941 British American Tobacco Plc. 21,275,140 1.18 1,669,556 CNH Industrial NV 23,640,913 1.37 815,954 Direct Line Insurance Group Plc. 2,839,159 0.16 78,788 Ferguson Plc. 8,853,754 0.45 121,655 IG Group Holdings Plc. 1,214,500 0.07 170,634 Imperial Brands Plc. 3,215,339 0.18 9,241,575 ITV Plc. 13,826,097 0.77 804,715 JD Sports Fashion Plc. 8,909,980 0.44 3,841,663 Legal & General Group Plc. 12,824,192 0.77 371,412 Mondi Plc. 453,272 0.00 189,911 Next Plc. 10,534,362 0.56 448,586 Phoenix Group Holdings Plc. 3,245,339 1.00 180,913 Net Plc. 10,534,362 0.56 448,586 Phoenix Group Holdings Plc. 3,845,701 0.27 523,391 Rio Tinto Plc.—ADR <sup>(b)</sup> 37,545,808 2.06 239,823 Tate & Lyle Plc. 2,152,537 0.12 33,126 Unilever Plc. 16,634,106 0.05 288,730,158 15,98  TOTAL COMMON STOCKS		446,879	3i Group Plc.	6,476,105	0.36
+ 252,792 AstraZeneca Plc.—ADR <sup>(b)</sup> 11,904,533 0.66 4,499,586 Aviva Plc. 21,695,642 1.20 1,104,228 Barratt Developments Plc. 9,792,823 0.54 158,228 Bellway Plc. 6,592,769 0.36 637,266 BP Plc.—ADR <sup>(b)</sup> 13,734,842 0.76 667,941 British American Tobacco Plc. 21,275,140 1.18 1,669,556 CNH Industrial NV 23,640,913 1.3* 815,954 Direct Line Insurance Group Plc. 2,839,159 0.16 78,788 Ferguson Plc. 8,853,754 0.45 121,655 IG Group Holdings Plc. 1,214,500 0.07 170,634 Imperial Brands Plc. 3,215,339 0.11 9,241,575 ITV Plc. 13,826,097 0.77 804,715 JD Sports Fashion Plc. 8,909,980 0.44 3,841,663 Legal & General Group Plc. 12,824,192 0.7* 371,412 Mondi Plc. 453,272 0.02 189,911 Next Plc. 18,070,802 1.00 284,888 Persimmon Plc. 18,070,802 1.00 2448,566 Phoenix Group Holdings Plc. 3,3845,701 0.2* 523,391 Rio Tinto Plc.—ADR <sup>(b)</sup> 37,545,808 2.06 239,823 Tate & Lyle Plc. 2,152,537 0.12 33,126 Unilever Plc. 16,634,106 0.05  TOTAL COMMON STOCKS			-	33,555,382	1.86
4,499,586       Aviva Plc.       21,695,642       1.20         1,104,228       Barratt Developments Plc.       9,792,823       0.5         158,228       Bellway Plc.       6,592,769       0.36         637,266       BP Plc.—ADR(b)       13,734,842       0.76         667,941       British American Tobacco Plc.       21,275,140       1.18         1,669,556       CNH Industrial NV       23,640,913       1.3*         815,954       Direct Line Insurance Group Plc.       2,839,159       0.16         78,788       Ferguson Plc.       8,853,754       0.48         121,655       IG Group Holdings Plc.       1,214,500       0.00         170,634       Imperial Brands Plc.       3,215,339       0.18         9,241,575       ITV Plc.       13,826,097       0.7*         804,715       JD Sports Fashion Plc.       8,909,980       0.48         3,841,663       Legal & General Group Plc.       12,824,192       0.7*         371,412       Mondi Plc.       8,290,829       0.46         41,263       National Grid Plc.       453,272       0.02         189,911       Next Plc.       18,070,802       1.00         284,888       Persimmon Plc.       10,534,362					
1,104,228       Barratt Developments Plc.       9,792,823       0.54         158,228       Bellway Plc.       6,592,769       0.3         637,266       BP Plc.—ADR(b)       13,734,842       0.76         667,941       British American Tobacco Plc.       21,275,140       1.18         1,669,556       CNH Industrial NV       23,640,913       1.3*         815,954       Direct Line Insurance Group Plc.       2,839,159       0.16         78,788       Ferguson Plc.       8,853,754       0.48         121,655       IG Group Holdings Plc.       1,214,500       0.07         170,634       Imperial Brands Plc.       3,215,339       0.18         9,241,575       ITV Plc.       13,826,097       0.7*         804,715       JD Sports Fashion Plc.       8,909,980       0.48         3,841,663       Legal & General Group Plc.       12,824,192       0.7*         371,412       Mondi Plc.       8,290,829       0.44         41,263       National Grid Plc.       453,272       0.02         189,911       Next Plc.       18,070,802       1.00         284,888       Persimmon Plc.       10,534,362       0.58         448,586       Phoenix Group Holdings Plc.	+				
158,228       Bellway Plc.       6,592,769       0.36         637,266       BP Plc.—ADR(b)       13,734,842       0.76         667,941       British American Tobacco Plc.       21,275,140       1.18         1,669,556       CNH Industrial NV       23,640,913       1.3*         815,954       Direct Line Insurance Group Plc.       2,839,159       0.16         78,788       Ferguson Plc.       8,853,754       0.48         121,655       IG Group Holdings Plc.       1,214,500       0.0         170,634       Imperial Brands Plc.       3,215,339       0.18         9,241,575       ITV Plc.       13,826,097       0.7*         804,715       JD Sports Fashion Plc.       8,909,980       0.44         3,841,663       Legal & General Group Plc.       12,824,192       0.7*         371,412       Mondi Plc.       8,290,829       0.44         41,263       National Grid Plc.       453,272       0.0         189,911       Next Plc.       18,070,802       1.0         284,888       Persimmon Plc.       10,534,362       0.5t         448,586       Phoenix Group Holdings Plc.       3,845,701       0.2*         523,391       Rio Tinto Plc.—ADR(b)       37,545,8					
637,266 BP PIc.—ADR <sup>(b)</sup> 13,734,842 0.76 667,941 British American Tobacco PIc. 21,275,140 1.18 1,669,556 CNH Industrial NV 23,640,913 1.3 815,954 Direct Line Insurance Group PIc. 2,839,159 0.16 78,788 Ferguson PIc. 8,853,754 0.48 121,655 IG Group Holdings PIc. 1,214,500 0.07 170,634 Imperial Brands PIc. 3,215,339 0.18 9,241,575 ITV PIc. 13,826,097 0.77 8,047,15 JD Sports Fashion PIc. 8,909,980 0.48 3,841,663 Legal & General Group PIc. 12,824,192 0.77 371,412 Mondi PIc. 8,290,829 0.44 41,263 National Grid PIc. 453,272 0.07 189,911 Next PIc. 18,070,802 1.00 284,888 Persimmon PIc. 10,534,362 0.55 448,586 Phoenix Group Holdings PIc. 3,845,701 0.2 523,391 Rio Tinto PIc.—ADR <sup>(b)</sup> 37,545,808 2.06 239,823 Tate & Lyle PIc. 2,152,537 0.11 33,126 Unilever PIc. 16,634,106 0.09 288,730,158 15,98					
667,941         British American Tobacco Plc.         21,275,140         1.18           1,669,556         CNH Industrial NV         23,640,913         1.3*           815,954         Direct Line Insurance Group Plc.         2,839,159         0.16           78,788         Ferguson Plc.         8,853,754         0.48           121,655         IG Group Holdings Plc.         1,214,500         0.00           170,634         Imperial Brands Plc.         3,215,339         0.18           9,241,575         ITV Plc.         13,826,097         0.7*           804,715         JD Sports Fashion Plc.         8,909,980         0.48           3,841,663         Legal & General Group Plc.         12,824,192         0.7*           371,412         Mondi Plc.         8,290,829         0.44           41,263         National Grid Plc.         453,272         0.00           18,9911         Next Plc.         18,070,802         1.00           284,888         Persimmon Plc.         10,534,362         0.56           448,586         Phoenix Group Holdings Plc.         3,845,701         0.2*           523,391         Rio Tinto Plc.—ADR <sup>(b)</sup> 37,545,808         2.06           239,823         Tate & Lyle Plc.					
1,669,556       CNH Industrial NV       23,640,913       1.3'         815,954       Direct Line Insurance Group Plc.       2,839,159       0.1         78,788       Ferguson Plc.       8,853,754       0.48         121,655       IG Group Holdings Plc.       1,214,500       0.0         170,634       Imperial Brands Plc.       3,215,339       0.18         9,241,575       ITV Plc.       13,826,097       0.7'         804,715       JD Sports Fashion Plc.       8,999,980       0.48         3,841,663       Legal & General Group Plc.       12,824,192       0.7'         371,412       Mondi Plc.       8,290,829       0.44         41,263       National Grid Plc.       453,272       0.0'         189,911       Next Plc.       18,070,802       1.0'         284,888       Persimmon Plc.       10,534,362       0.5'         448,586       Phoenix Group Holdings Plc.       3,845,701       0.2'         523,391       Rio Tinto Plc.—ADR <sup>(b)</sup> 37,545,808       2.0'         239,823       Tate & Lyle Plc.       2,152,537       0.1'         33,126       Unilever Plc.       1,634,106       0.09         288,730,158       15.96   <					
815,954         Direct Line Insurance Group Plc.         2,839,159         0.16           78,788         Ferguson Plc.         8,853,754         0.44           121,655         IG Group Holdings Plc.         1,214,500         0.07           170,634         Imperial Brands Plc.         3,215,339         0.18           9,241,575         ITV Plc.         13,826,097         0.7           804,715         JD Sports Fashion Plc.         8,909,980         0.48           3,841,663         Legal & General Group Plc.         12,824,192         0.7'           371,412         Mondi Plc.         8,290,829         0.44           41,263         National Grid Plc.         453,272         0.02           189,911         Next Plc.         18,070,802         1.0           284,888         Persimmon Plc.         10,534,362         0.58           448,586         Phoenix Group Holdings Plc.         3,845,701         0.2'           523,391         Rio Tinto Plc.—ADR(b)         37,545,808         2.08           239,823         Tate & Lyle Plc.         2,152,537         0.12           33,126         Unilever Plc.         1,634,106         0.06           288,730,158         15,98					
78,788         Ferguson Plc.         8,853,754         0.48           121,655         IG Group Holdings Plc.         1,214,500         0.0           170,634         Imperial Brands Plc.         3,215,339         0.18           9,241,575         ITV Plc.         13,826,097         0.77           804,715         JD Sports Fashion Plc.         8,909,980         0.44           3,841,663         Legal & General Group Plc.         12,824,192         0.7           371,412         Mondi Plc.         8,290,829         0.44           41,263         National Grid Plc.         453,272         0.0           189,911         Next Plc.         18,070,802         1.0           284,888         Persimmon Plc.         10,534,362         0.5           448,586         Phoenix Group Holdings Plc.         3,845,701         0.2°           523,391         Rio Tinto Plc.—ADR(b)         37,545,808         2.06           239,823         Tate & Lyle Plc.         2,152,537         0.12           33,126         Unilever Plc.         1,634,106         0.09           TOTAL COMMON STOCKS					
121,655       IG Group Holdings Plc.       1,214,500       0.00         170,634       Imperial Brands Plc.       3,215,339       0.11         9,241,575       ITV Plc.       13,826,097       0.77         804,715       JD Sports Fashion Plc.       8,909,980       0.43         3,841,663       Legal & General Group Plc.       12,824,192       0.7         371,412       Mondi Plc.       8,290,829       0.44         41,263       National Grid Plc.       453,272       0.00         189,911       Next Plc.       18,070,802       1.00         284,888       Persimmon Plc.       10,534,362       0.5         448,586       Phoenix Group Holdings Plc.       3,845,701       0.2         523,391       Rio Tinto Plc.—ADR <sup>(b)</sup> 37,545,808       2.00         239,823       Tate & Lyle Plc.       2,152,537       0.11         33,126       Unilever Plc.       1,634,106       0.09         288,730,158       15.90					
170,634   Imperial Brands Plc.   3,215,339   0.18     9,241,575   ITV Plc.   13,826,097   0.77     804,715   JD Sports Fashion Plc.   8,909,980   0.48     3,841,663   Legal & General Group Plc.   12,824,192   0.77     371,412   Mondi Plc.   8,290,829   0.44     41,263   National Grid Plc.   453,272   0.00     189,911   Next Plc.   18,070,802   1.00     284,888   Persimmon Plc.   10,534,362   0.56     448,586   Phoenix Group Holdings Plc.   3,845,701   0.2     523,391   Rio Tinto Plc.—ADR(b)   37,545,808   2.00     239,823   Tate & Lyle Plc.   2,152,537   0.11     33,126   Unilever Plc.   1,634,106   0.09     288,730,158   15,96     TOTAL COMMON STOCKS			•		
9,241,575 ITV Plc. 13,826,097 0.73 804,715 JD Sports Fashion Plc. 8,909,980 0.44 3,841,663 Legal & General Group Plc. 12,824,192 0.73 371,412 Mondi Plc. 8,290,829 0.44 41,263 National Grid Plc. 453,272 0.02 189,911 Next Plc. 18,070,802 1.00 284,888 Persimmon Plc. 10,534,362 0.56 448,586 Phoenix Group Holdings Plc. 3,845,701 0.22 523,391 Rio Tinto Plc.—ADR <sup>(b)</sup> 37,545,808 2.06 239,823 Tate & Lyle Plc. 2,152,537 0.12 33,126 Unilever Plc. 16,634,106 0.09 288,730,158 15.96					
804,715   JD Sports Fashion Plc.   8,909,980   0.48     3,841,663   Legal & General Group Plc.   12,824,192   0.7     371,412   Mondi Plc.   8,290,829   0.44     41,263   National Grid Plc.   453,272   0.00     189,911   Next Plc.   18,070,802   1.00     284,888   Persimmon Plc.   10,534,362   0.56     448,586   Phoenix Group Holdings Plc.   3,845,701   0.2     523,391   Rio Tinto Plc.—ADR(b)   37,545,808   2.00     239,823   Tate & Lyle Plc.   2,152,537   0.12     33,126   Unilever Plc.   1,634,106   0.05     288,730,158   15,96     TOTAL COMMON STOCKS					
371,412     Mondi Plc.     8,290,829     0.40       41,263     National Grid Plc.     453,272     0.00       189,911     Next Plc.     18,070,802     1.00       284,888     Persimmon Plc.     10,534,362     0.50       448,586     Phoenix Group Holdings Plc.     3,845,701     0.2       523,391     Rio Tinto Plc.—ADR <sup>(b)</sup> 37,545,808     2.00       239,823     Tate & Lyle Plc.     2,152,537     0.11       33,126     Unilever Plc.     1,634,106     0.09       288,730,158     15.90       TOTAL COMMON STOCKS					0.49
41,263		3,841,663	Legal & General Group Plc.	12,824,192	0.7
189,911     Next Plc.     18,070,802     1.00       284,888     Persimmon Plc.     10,534,362     0.56       448,586     Phoenix Group Holdings Plc.     3,845,701     0.2       523,391     Rio Tinto Plc.—ADR <sup>(b)</sup> 37,545,808     2.00       239,823     Tate & Lyle Plc.     2,152,537     0.12       33,126     Unilever Plc.     1,634,106     0.09       TOTAL COMMON STOCKS					
284,888 Persimmon Plc. 10,534,362 0.56 448,586 Phoenix Group Holdings Plc. 3,845,701 0.2° 523,391 Rio Tinto Plc.—ADR <sup>(b)</sup> 37,545,808 2.00 239,823 Tate & Lyle Plc. 2,152,537 0.12 33,126 Unilever Plc. 1,634,106 0.09  TOTAL COMMON STOCKS					
448,586     Phoenix Group Holdings Plc.     3,845,701     0.2°       523,391     Rio Tinto Plc.—ADR <sup>(b)</sup> 37,545,808     2.06       239,823     Tate & Lyle Plc.     2,152,537     0.12       33,126     Unilever Plc.     1,634,106     0.09       288,730,158     15.98					
523,391 Rio Tinto Plc.—ADR <sup>(b)</sup> 37,545,808 2.06 239,823 Tate & Lyle Plc. 2,152,537 0.12 33,126 Unilever Plc. 1,634,106 0.09 288,730,158 15.96  TOTAL COMMON STOCKS					
239,823 Tate & Lyle Plc. 2,152,537 0.12 33,126 Unilever Plc. 1,634,106 0.09 288,730,158 15.98					
33,126 Unilever Plc. 1,634,106 0.09 288,730,158 15.98  TOTAL COMMON STOCKS					
288,730,158 15.98 TOTAL COMMON STOCKS					
TOTAL COMMON STOCKS		33,120	OTHIGVEL FIG.		
				288,730,158	15.98
				1,744,640,940	96.56

Holdir	ngs		ecurity escription			Market Value EUR	% c Shareholders Equit
Mutu Irelan	al Funds	<b>–</b> 0.	31%				
	56	R		achs Euro Liq und (X Accum		5,629,949	0.3
	L MUTUA	L FL	JNDS				0.3
	EUR 5,63		-	CURITIES AD	MITTED	5,629,949	0.3
TO A		AL E	XCHANGE			750,270,889	96.8
DERI	KET VALU VATIVES EUR 1,45			MENTS EXC		750,270,889	96.8
_					.,		
Futui	res Conti	acts	s – 0.02%	Co	mmitment		
Numb Contr		Secu	ırity Descr	iption	Market Value EUR	Unrealised Gain EUR	% 6 Shareholder Equit
	472			ndex Long 21	19,219,840	349,491	0.0
		GBP FTSE	100 Index	Long	6,887,045	32,242	0.0
		Futur	es 18/06/20			02,212	0.1
UNRE			res 18/06/20			381,733	
	EALISED	GAIN	es 18/06/20	21 IRES CONTR		381,733	
	EALISED	GAIN	es 18/06/20	21 IRES CONTR	ACTS	381,733	0.0
Shar	EALISED	GAIN	es 18/06/20	21 IRES CONTR	ACTS	381,733 - 0.09%	0.0 % Shareholder
Shar	EALISED (	GAIN Spec	I ON FUTU	21 IRES CONTE	ACTS y Contracts  Maturity	381,733 0.09% Unrealised Gain	0.0 % Shareholder Equi
Curre EUR PLN	e Class S  Amouncy Boug  6,280,9  63,9	GAIN Spec int ht	I ON FUTU ific Forwa Currency CHF CHF	21 RES CONTE ard Currenc Amount Sold 6,871,315 15,556	Maturity Date 23/06/2021 23/06/2021	381,733 - 0.09% Unrealised Gain EUR 9,672 65	% Shareholder Equi
Curre EUR PLN PLN	Amouncy Bouge 6,280,9 63,9 244,8	GAIN Spec Int ht 75 74 78	ON FUTU ific Forwa Currency CHF CHF EUR	21  IRES CONTE  ard Currenc  Amount Sold  6,871,315 15,556 54,456	ACTS y Contracts Maturity Date 23/06/2021 23/06/2021 23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137	% Shareholder Equi
Curre EUR PLN PLN PLN	Amouncy Bouge 6,280,9 63,9 244,8 100,8	GAIN Spec Int Int 75 74 78 08	Currency CHF CHF EUR GBP	21  IRES CONTE  ard Currenc  Amount Sold  6,871,315 15,556 54,456 19,278	ACTS  y Contracts  Maturity Date  23/06/2021 23/06/2021 23/06/2021 23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51	0.0 % Shareholder Equi 0.0 0.0 0.0
Curre EUR PLN PLN PLN PLN	Amouncy Boug 6,280,9 63,9 244,8 100,8	<b>GAIN Spec Int Int 75 74 78 08 06</b>	Currency CHF EUR GBP USD	21  RES CONTR  ard Currenc  Amount Sold  6,871,315 15,556 54,456 19,278 137	Maturity Date  23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0	0.0 % Shareholder Equi 0.0 0.0 0.0 0.0
Curre EUR PLN PLN PLN PLN SGD	EALISED 6  e Class \$  Amouncy Boug  6,280,9  244,8  100,8  5  367,497,4	75 74 78 08 06 51	es 18/06/20 I ON FUTU ific Forwa  Currency  CHF CHF EUR GBP USD EUR	21  RES CONTR  Amount Sold  6,871,315 15,556 54,456 19,278 137 226,473,023	Maturity Date  23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0 1,626,948	0.6 % Shareholder Equi 0.0 0.0 0.0 0.0 0.0
Curre EUR PLN PLN PLN PLN SGD USD	EALISED 6 e Class \$  Amouncy Boug 6,280,9 63,9 244,8 100,8 5367,497,4 51,9	GAIN  chit  75  74  78  08  06  51  62	es 18/06/20 I ON FUTU iffic Forwa  Currency  CHF CHF EUR GBP USD EUR CHF	21  RES CONTR  ard Currenc  Amount Sold  6,871,315 15,556 54,456 19,278 137 226,473,023 46,663	Maturity Date  23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0 1,626,948	0.6 % Shareholder Equi 0.0 0.0 0.0 0.0 0.0 0.0
Currel EUR PLN PLN PLN SGD USD	EALISED 6  e Class \$  Amouncy Boug  6,280,9  244,8  100,8  5  367,497,4	GAIN Spec Int ht 75 74 78 08 06 51 62 97	es 18/06/20 I ON FUTU ific Forwa  Currency  CHF CHF EUR GBP USD EUR	21  RES CONTR  Amount Sold  6,871,315 15,556 54,456 19,278 137 226,473,023	Maturity Date  23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0 1,626,948	0.0 Shareholder Equit  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0
Curre EUR PLN PLN PLN SGD USD USD USD	EALISED 6  e Class \$  Amouncy Bouge 6,280,9 244,8 100,8 51,9 198,8 81,8  EALISED	GAIN 75 74 78 08 06 62 97 61	es 18/06/20 I ON FUTU Ific Forwa  Currency  CHF  CHF  EUR  GBP  USD  EUR  CHF  EUR  GBP  I ON FORV	21  RES CONTR  ard Currence  Amount Sold  6,871,315  15,556  54,456  19,278  137  226,473,023  46,663  163,353  57,829  WARD CURR	Maturity Date 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	381,733 - 0.09% Unrealised Gain EUR 9,672 65 137 51 0 1,626,948 109 74 2	0.0 % Shareholder Equit 0.0 0.0 0.0 0.0 0.0 0.0
Curre EUR PLN PLN PLN SGD USD USD USD	EALISED 6  e Class \$  Amouncy Bouge 6,280,9 244,8 100,8 51,9 198,8 81,8  EALISED	GAIN 75 74 78 08 06 62 97 61	es 18/06/20 I ON FUTU Ific Forwa  Currency  CHF  CHF  EUR  GBP  USD  EUR  CHF  EUR  GBP  I ON FORV	21  RES CONTR  ard Currenc  Amount Sold  6,871,315 15,556 54,456 19,278 19,278 226,473,023 46,663 163,353 57,829	Maturity Date 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0 1,626,948 109 74 2  1,637,058	0.0 % Shareholder Equit 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
Curre EUR PLN PLN PLN SGD USD USD USD	EALISED 0  e Class \$  Amouncy Boug  6,280,9 63,9 244,8 100,8 51,9 188,8 81,8  EALISED 0  FRACTS H	GAIN  Figure 1	es 18/06/20 I ON FUTU Ific Forwa  Currency  CHF  CHF  EUR  GBP  USD  EUR  CHF  EUR  GBP  I ON FORV	21  RES CONTR  ard Currence  Amount Sold  6,871,315  15,556  54,456  19,278  137  226,473,023  46,663  163,353  57,829  WARD CURR	Maturity Date 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	381,733 - 0.09% Unrealised Gain EUR 9,672 65 137 51 0 1,626,948 109 74 2	0.0 % Shareholder Equi  0.1  0.1  0.1  0.1  0.1  0.1  0.1  0.
Curre EUR PLN PLN PLN SGD USD USD UND UND UND	EALISED 0  e Class \$  Amouncy Boug  6,280,9 63,9 244,8 100,8 51,9 188,8 81,8  EALISED 0  FRACTS H	75 74 78 808 806 61 GAIN HELD	es 18/06/20 I ON FUTU Ific Forwa  Currency  CHF EUR GBP USD CHF EUR GBP USD CHF EUR GBP USD CHF EUR GBP USD CHF EUR	21  RES CONTR  ard Currence  Amount Sold  6,871,315  15,556  54,456  19,278  137  226,473,023  46,663  163,353  57,829  VARD CURR PGING PURP	Maturity Date 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 ENCY OSES	381,733 - 0.09% Unrealised Gain EUR  9,672 65 137 51 0 1,626,948 109 74 2  1,637,058  Unrealised Loss	0.0 Shareholder Equi 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 Shareholder Equi
Currel EUR PLN PLN PLN SGD USD USD UNRE CONT	6,280,9 63,9 244,8 100,8 81,8 81,8 EALISED 6  EALISED 6  Amount 6,280,9 63,9 63,9 63,9 63,9 63,9 63,9 63,9 63	GAIN 75 774 778 008 006 551 662 997 661 GAINHELD int iht 669 57	es 18/06/20 I ON FUTU Ific Forwa  Currency  CHF CHF EUR GBP USD EUR GBP I ON FORN O FOR HEE  Currency  EUR GBP	21  IRES CONTR  ard Currence  Amount Sold  6,871,315  15,556  54,456  19,278  137  226,473,023  46,663  163,353  57,829  WARD CURR DGING PURP  Amount Sold  182,528  63,684	Maturity Date  23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 ENCY OSES  Maturity Date  23/06/2021 23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0 1,626,948 109 74 2  1,637,058  Unrealised Loss EUR  (299) (185)	0.0  % Shareholder Equi  0.0  0.0  0.0  0.0  0.0  Shareholder Equi  (0.0  (0.0
Currel EUR PLN PLN PLN SGD USD USD USD UNRE CONT	EALISED 6  e Class \$  e Class \$  Amouncy Bouge 6,280,9 63,9 244,8 100,8 5 367,497,4 51,9 198,8 81,8  EALISED 6  Amouncy Bouge 199,6 80,9 3,3	GAIN TO THE LOCATION OF THE LO	es 18/06/20 I ON FUTU Ific Forwa  Currency CHF CHF EUR GBP USD EUR GBP I ON FORW FOR HED  Currency EUR GBP	21  IRES CONTE  Amount Sold  6,871,315 15,556 54,456 19,278 137 226,473,023 46,663 163,353 57,829  VARD CURR OGING PURP  Amount Sold  182,528 63,684 31,784	Maturity 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0 1,626,948 109 74 2  1,637,058  Unrealised Loss EUR  (299) (185) (30)	0.0  Shareholder Equi  0.0  0.0  0.0  0.0  0.0  Shareholder Equi  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0
Curre EUR PLN PLN PLN SGD USD USD UNRE CONT	EALISED 6  e Class \$  Amouncy Boug  6,280,9  63,9,244,8  100,8  5,367,497,4  51,9  198,8  81,8  EALISED 6  Amouncy Boug  199,6  80,9  3,3,3  19,9	GAIN 75 74 78 08 06 61 GAIN 62 97 61 GAIN 69 57 97 75	es 18/06/20 I ON FUTU Ific Forwa  Currency CHF CHF CHF EUR GBP USD EUR GBP	21  RES CONTR  Amount Sold  6,871,315 15,556 54,456 19,278 137 226,473,023 46,663 163,353 57,829  VARD CURR GING PURP  Amount Sold  182,528 63,684 31,784 185,297	23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0 1,626,948 109 74 2  1,637,058  Unrealised Loss EUR  (299) (185) (30) (87)	0.0 Shareholder Equi  0.0 0.0 0.0 0.0 0.0 0.0 Shareholder Equi  (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0
Curre EUR PLN PLN PLN SGD USD USD USD UNRE CONT	EALISED 6  e Class \$  Amouncy Boug  6,280,9  63,9,244,8  100,8  51,97  198,8  81,8  EALISED 6  Amouncy Boug  199,6  80,9  3,3  19,9,9  4	GAIN 75 74 78 808 606 551 662 997 661 GAIN HELD 101 69 57 75 76 60	es 18/06/20 I ON FUTU I ON FUTU UIFIC FORWAR  CURRENCY CHF EUR GBP USD EUR CHF EUR GBP I ON FORM FOR HEE  Currency EUR GBP NOK SEK USD	21  RES CONTR ard Currenc  Amount Sold  6,871,315  15,556 54,456 19,278 137  226,473,023 46,663 163,353 57,829  VARD CURR GING PURP  Amount Sold  182,528 63,684 31,784 185,297 452	23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0 1,626,948 109 74 2  1,637,058  Unrealised Loss EUR  (299) (185) (30) (87) (1)	0.0  Shareholder Equi  0.0  0.0  0.0  0.0  0.0  0.0  Shareholder Equi  (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0
Currei EUR PLN PLN SGD USD USD USD CONT	6,280,9 63,9 63,9 63,9 63,9 63,9 63,9 63,9 63	GAIN 6pec int iht 75 74 78 08 06 65 51 662 97 661 GAIN HELD  int iht 69 57 75 06 60	es 18/06/20 I ON FUTU Ific Forwa  Currency  CHF EUR GBP USD ON FORN OF FOR HED  Currency  EUR GBP  Currency  EUR GBP  ON FORN OF ON	21  IRES CONTR  ard Currence  Amount Sold  6,871,315 15,556 54,456 19,278 137 226,473,023 46,663 163,353 57,829  VARD CURR DGING PURP  Amount Sold  182,528 63,684 31,784 185,297 452 8,515,555	Maturity Date  23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0 1,626,948 109 74 2  1,637,058  Unrealised Loss EUR  (299) (185) (30) (87) (1) (10,370)	0.0  % Shareholder Equi  0.0  0.0  0.0  0.0  0.0  Shareholder Equi  (0.0
Currel EUR PLN PLN PLN SGD USD USD USD CONT CHF CHF CHF EUR EUR	EALISED 6  e Class \$  Amouncy Bouge 6,280,9 63,9,244,8 100,8,8 110,8,8 110,8 1	GAIN 75 74 78 08 06 51 62 97 61 GAIN HELD 10 10 10 10 10 10 10 10 10 10 10 10 10	es 18/06/20 I ON FUTU Ific Forwa  Currency CHF CHF EUR GBP USD EUR GBP I ON FORN FOR HED  Currency EUR GBP NOK SEK USD SEK USD SEK USD SEK USD NOK	21  IRES CONTE  Amount Sold  6,871,315 15,556 54,456 19,278 137 226,473,023 46,663 163,353 57,829  VARD CURR PURP  Amount Sold  182,528 63,684 31,784 185,297 452 8,515,555 4,250,010	Maturity Date  23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0 1,626,948 109 74 2  1,637,058  Unrealised Loss EUR  (299) (185) (30) (87) (1) (10,370) (3,524)	0.0  % Shareholder Equi  0.1  0.1  0.1  0.1  0.1  0.1  0.1  0.
Share  Curree  EUR PLN PLN PLN PLN SGD USD USD UNRE CONT  Curree  CHF CHF CHF EUR EUR	EALISED 6  e Class \$  Amouncy Boug  6,280,9  63,9,63,9  244,8  100,8  198,8  81,8  EALISED 6  Amouncy Boug  199,6  80,9  4,9  9,893,1  414,9  2,442,3	GAIN 75 74 78 08 06 51 62 97 61 GAIN HELD 10 10 10 10 10 10 10 10 10 10 10 10 10	es 18/06/20 I ON FUTU Ific Forwa  Currency CHF CHF EUR GBP USD EUR GBP I ON FORM FOR HEL  Currency EUR GBP NOK SEK USD SEK	21  IRES CONTE  Amount Sold  6,871,315 15,556 54,456 19,278 137 226,473,023 46,663 163,353 57,829  VARD CURR OGING PURP  Amount Sold  182,528 63,684 31,784 185,297 452 8,515,555 4,250,010 24,777,324	Maturity Date  23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0 1,626,948 109 74 2  1,637,058  Unrealised Loss EUR  (299) (185) (30) (87) (1) (10,370) (3,524) (6,860)	0.0 Shareholder Equi  0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
Currei EUR PLN PLN PLN PLN USD USD UNRE CONT CHF CHF CHF EUR EUR EUR	EALISED 6  e Class \$  Amouncy Boug  6,280,9 63,9,244,8 100,8 81,8 367,497,4 51,9 198,8 81,8  EALISED 0 199,6 80,9 3,3,3 19,9 4 9,893,1 414,9 2,442,3 49,5	75 74 78 08 06 51 62 97 61 GAIN HELD  Int. 69 57 97 75 06 60 99 24 64	es 18/06/20 I ON FUTU I ON FUTU UIFIC FORWA CHF EUR GBP USD EUR CHF EUR GBP I ON FORM FOR HEE  Currency EUR GBP NOK SEK USD GBP NOK SEK USD	21  RES CONTR ard Currenc  Amount Sold  6,871,315  15,556  54,456  19,278  137  226,473,023  46,663  163,353  57,829  WARD CURR GING PURP  Amount Sold  182,528  63,684  31,784  185,297  452  8,515,555  4,250,010  24,777,324  60,384	Maturity Date  23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0 1,626,948 109 74 2  1,637,058  Unrealised Loss EUR (299) (185) (30) (87) (1) (10,370) (3,524) (6,860) (47)	0.0  Shareholder Equi  0.1  0.1  0.1  0.1  0.1  Shareholder Equi  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0
Share  Curree  EUR PLN PLN PLN PLN SGD USD USD UNRE CONT  Curree  CHF CHF CHF EUR EUR	EALISED 6  e Class \$  Amouncy Boug  6,280,9  63,9,63,9  244,8  100,8  198,8  81,8  EALISED 6  Amouncy Boug  199,6  80,9  4,9  9,893,1  414,9  2,442,3	GAIN 75 774 778 08 06 651 662 997 661 GAIN HELD 101 101 101 101 101 101 101 101 101 10	es 18/06/20 I ON FUTU Ific Forwa  Currency CHF CHF EUR GBP USD EUR GBP I ON FORM FOR HEL  Currency EUR GBP NOK SEK USD SEK	21  IRES CONTE  Amount Sold  6,871,315 15,556 54,456 19,278 137 226,473,023 46,663 163,353 57,829  VARD CURR OGING PURP  Amount Sold  182,528 63,684 31,784 185,297 452 8,515,555 4,250,010 24,777,324	Maturity Date 23/06/2021	381,733  - 0.09%  Unrealised Gain EUR  9,672 65 137 51 0 1,626,948 109 74 2  1,637,058  Unrealised Loss EUR  (299) (185) (30) (87) (1) (10,370) (3,524) (6,860)	0.0  % Shareholder Equi  0.0  0.0  0.0  0.0  0.0  Shareholder Equi  (0.0  (0.0

#### Share Class Specific Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	•	% of Shareholders' Equity
USD	3,434	NOK	28,862	23/06/202	( )	(0.00)
USD	20,200	SEK	168,264	23/06/202	1 (36)	(0.00)
		S ON FORW D FOR HEDG			(21,466)	(0.00)
	VALUE ( R 1,457,5	OF INVESTMI 78,266)	ENTS		1,752,268,214	96.98
OTHER A	ASSETS A	ND LIABILIT	IES		54,562,390	3.02
SHAREH	OLDERS'	EQUITY			1,806,830,604	100.00
TOTAL II	NVESTME	NTS			Market Value EUR	% of Shareholders' Equity
	tments excli	uding derivative	s (cost		1.750,270,889	96.87
		ures contracts			381,733	0.02
Unrealised purpose:	•	ward currency o	ontracts held fo	or hedging	1,637,058	0.09
Unrealised purpose:		ward currency c	ontracts held fo	r hedging	(21,466)	(0.00)
Other Asse	ets and Liab	ilities			54,562,390	3.02

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

The counterparties for forward currency contracts were BNP Paribas S.A., HSBC Bank Plc., Morgan Stanley & Co. International Plc., Natwest Markets Plc., Standard Chartered Bank and State Street Bank & Trust.

1,806,830,604

100.00

The maximum individual counterparty exposure as at 31 May 2021 is 0.09% of the NAV.

- <sup>+</sup> A portion of these securities were on loan at 31 May 2021. See Note 6.
- (a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (b) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).
- (c) A related party to Goldman Sachs Funds.

Shareholders' Equity

 $^{\rm (d)}$  The yield for this fund as at 31 May 2021 was (0.600)%.

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Banks	7.80
Food, Beverages & Tobacco	6.98
Transportation	6.39
Semiconductors	6.00
Mining	5.99
Pharmaceuticals	5.25
Insurance	5.19
Automobile Manufacturers	5.11
Apparel	4.62
Oil & Gas	3.70
Others	39.53
TOTAL COMMON STOCKS	96.56
Mutual Funds	0.31
Unrealised Gain on Futures Contracts	0.02
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.09
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.00)
Other Assets and Liabilities	3.02
TOTAL	100.00

Holdings	S	Security Description	Market Value USD	% o Shareholders Equity
Transfe	erable se	curities admitted to an official ex	change listing	
Commo		s – 98.38%		
	-	BHP Group Plc.	31,717,013	0.83
		Fortescue Metals Group Ltd.	37,927,914	1.00
	141,162	JB Hi-Fi Ltd.	5,254,074	0.14
	11,546	Rio Tinto Ltd.	1,099,100	0.03
			75,998,101	2.00
Bermud		Arab Capital Croup Ltd	28,263,685	0.74
 Canada		Arch Capital Group Ltd.	20,203,003	0.74
Canaua		Franco-Nevada Corp.	1,036,057	0.03
		Hydro One Ltd. 144A <sup>(a)</sup>	1,190,983	0.03
		Magna International, Inc.	18,947,008	0.50
		Superior Plus Corp.	3,195,685	0.08
			24,369,733	0.64
Denmar				
		AP Moller - Maersk A/S "A"	1,344,176	0.04
		AP Moller - Maersk A/S "B" DSV Panalpina A/S	30,986,074 3,979,134	0.82 0.10
	10,323	DOV Farialpina A/O		
Finland			36,309,384	0.96
riilaliu		Nokian Renkaat OYJ	739,966	0.02
France				
		BNP Paribas S.A.	15,953,272	0.42
		Compagnie de Saint-Gobain	5,024,480	0.13
		L'Oreal S.A.	10,461,549	0.28
		Publicis Groupe S.A.	3,168,649	0.08
		Rexel S.A. Schneider Electric S.E.	6,924,652 34,469,860	0.18 0.9
	210,100	Connotati Electric C.E.	76,002,462	2.00
German	ıv		7 0,002, 102	2.0
	-	adidas AG	39,180,783	1.03
	11,574	Allianz S.E.	3,068,811	0.08
	131,045	alstria office REIT-AG	2,394,529	0.0
		BASF S.E.	6,299,328	0.1
		Brenntag S.E.	10,820,046	0.28
		Covestro AG 144A <sup>(a)</sup>	4,515,274	0.1
		Deutsche Post AG	40,956,091	1.0
		Deutsche Telekom AG	4,831,799	0.13
		Henkel AG & Co. KGaA—Preferred	7,302,093	0.19
		HUGO BOSS AG LANXESS AG	1,888,895 2,168,846	0.0
		Merck KGaA	7,586,200	0.0
		Porsche Automobil Holding		
		S.E.—Preferred	2,906,859	0.0
		Puma S.E.	1,971,834	0.0
		Rheinmetall AG	1,601,963	0.0
		RWE AG Volkswagen AG—Preferred	2,856,169 27,046,882	0.0
	30,203	volkswagen AO—i Teleffed		4.4
Hong K	ona		167,396,402	4.4
y A		AIA Group Ltd.	7,395,998	0.20
		Techtronic Industries Co., Ltd.	1,632,063	0.04
			9,028,061	0.2
Ireland	07.5.1-	D : 0 B	4	
	37,942	Perrigo Co., Plc.	1,745,712	0.0
Italy	915,415	Banco BPM SpA	3,222,896	0.08

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	*		
Italy – (Continued	Mediobanca Banca di Credito		
404,000	Finanziario SpA	4,819,116	0.13
40,282	Prysmian SpA	1,383,413	0.04
		9,425,425	0.25
 Japan			
	Dai Nippon Printing Co., Ltd.	9,579,762	0.25
262,100	Ebara Corp.	12,893,158	0.34
	ENEOS Holdings, Inc.	13,686,706	0.36
	Fujitsu Ltd.	33,803,910	0.89
	Inpex Corp.	18,258,864	0.48
	JFE Holdings, Inc. Konami Holdings Corp.	2,371,816 37,195,283	0.06 0.98
	Konica Minolta, Inc.	5,027,570	0.13
	Mitsui & Co., Ltd.	33,237,020	0.13
	NEC Corp.	17,164,899	0.45
	NGK Insulators Ltd.	4,982,757	0.13
	Nippon Telegraph & Telephone	,	
	Corp.	13,887,102	0.37
820,900	Nippon Yusen KK	33,533,700	0.88
1,422,000	Nomura Holdings, Inc.	7,811,493	0.21
	NTT Data Corp.	1,859,054	0.05
	ORIX Corp.	29,152,478	0.77
	SoftBank Group Corp.	17,752,602	0.47
	Sumitomo Corp.	30,509,011	0.80
	Taiheiyo Cement Corp. Tokyo Electron Ltd.	3,046,057	0.08 0.89
	Yamada Holdings Co., Ltd.	33,731,655	0.69
4,636,300	ramada Holdings Co., Ltd.	23,698,259	
		383,183,156	10.10
Luxembourg			
	APERAM S.A.	2,130,393	0.06
	ArcelorMittal S.A.	6,490,248	0.17
264,173	Eurofins Scientific S.E.	28,194,625	0.74
		36,815,266	0.97
Netherlands	A CAM lede are effected A DAY	40.755.440	0.50
	ASM International NV NXP Semiconductors NV	19,755,442	0.52 0.13
	Signify NV 144A <sup>(a)</sup>	4,981,433 2,241,970	0.13
30,300	Signify IVV 144A		
		26,978,845	0.71
Norway 477 658	Golden Ocean Group Ltd.	4,720,190	0.12
	Norsk Hydro ASA	12,496,768	0.33
		17,216,958	0.45
Spain		,,	
•	Banco Bilbao Vizcaya Argentaria		
.,,	S.A.	22,163,201	0.58
84,017	Iberdrola S.A.	1,156,005	0.03
		23,319,206	0.61
Sweden			
278,246	Volvo AB "B"	7,341,552	0.19
Switzerland		0.700.000	0.00
51,200 22.921	Chubb Ltd. Compagnie Financiere Richemont	8,708,096	0.23
,U I	S.A.	2,778,611	0.07
267,126	Ferrexpo Plc.	1,704,551	0.04
	Kuehne & Nagel International AG	22,622,130	0.60
48,549	Lonza Group AG	31,324,022	0.83
	Sika AG	2,525,039	0.07
21,218	Tecan Group AG	10,627,844	0.28
		80,290,293	2.12
United Kingdom			
	Anglo American Plc.	10,928,061	0.29

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings		Security Description			Market Value USD	% of Shareholders' Equity
Common Stocks	,					s – (Continu	ed)			
United Kingdom -	- (Continued) CNH Industrial NV	33,829,862	0.89			Continued)	n Freight Line,	Inc	41,842,926	1.10
	Rio Tinto Plc.—ADR <sup>(b)</sup>	37,395,806	0.99			Omnicom Gr	-	IIIC.	1,316,649	0.04
420,001	THE THICK FIG. 71DIX					Otis Worldwi	•		3,901,031	0.10
		82,153,729	2.17		-	Parker-Hann			35,680,868	0.94
United States			-			PayPal Holdi			47,502,083	1.25
	Activision Blizzard, Inc.	35,276,637	0.93				International,	Inc.	38,499,461	1.01
	AES Corp.	12,015,411	0.32			Pinterest, Inc			16,014,771	0.42
	Ally Financial, Inc.	41,877,447	1.10		338,199	Prologis, Inc			39,910,864	1.05
	Alphabet, Inc. "A"	3,920,245	0.10		5,005	Regeneron F	Pharmaceutica	ıls, Inc.	2,500,048	0.07
	Alphabet, Inc. "C"	126,857,421	3.34		66,693	Skechers US	SA, Inc. "A"		3,144,575	0.08
	Amazon.com, Inc.	62,184,721	1.64		177,973	State Street	Corp.		15,433,819	0.41
	American Financial Group, Inc.	1,865,447	0.05		928,359	Synchrony F	inancial		43,837,112	1.16
	Anthem, Inc.	49,805,950	1.31		88,045	Take-Two Int	eractive Softw	are, Inc.	16,464,415	0.43
84,487	Aon Plc. "A"	21,469,414	0.57			-	chnologies, Inc	C.	29,014,065	0.76
1,421,383	Apple, Inc.	178,326,711	4.70		-	TJX Cos., In			7,055,179	0.19
283,197	Applied Materials, Inc.	39,268,096	1.04			Toll Brothers			835,666	0.02
6,679	Archer-Daniels-Midland Co.	446,291	0.01			Torchmark C	•		6,156,518	0.16
977,211	Axalta Coating Systems Ltd.	31,690,953	0.84		-	Union Pacific	•		15,622,439	0.41
83,909	Baker Hughes Co.	2,037,310	0.05				Service, Inc.		38,435,131	1.01
304,155	Bank of New York Mellon Corp.	15,794,769	0.42				alth Services,	Inc. "B"	34,959,235	0.92
116,451	Biogen, Inc.	31,410,328	0.83			Vail Resorts,			26,373,356	0.70
25,430	Camden Property Trust	3,167,688	0.08			VeriSign, Inc			42,853,362	1.13
274,165	Capital One Financial Corp.	44,030,899	1.16				naceuticals, In	IC.	25,111,457	0.66
189,433	Celanese Corp.	31,228,030	0.82		-	Visa, Inc. "A"			31,607,639	0.83
12,131	Chipotle Mexican Grill, Inc.	16,522,058	0.44			Voya Financi			40,591,089	1.07
114,860	Cigna Corp.	30,000,283	0.79			W R Berkley			16,096,589	0.42
	Citigroup, Inc.	1,296,605	0.03			Walmart, Inc			46,442,520	1.22
	CMS Energy Corp.	3,685,512	0.10		-	Walt Disney			20,926,329	0.55
	Costco Wholesale Corp.	42,334,964	1.12			Wayfair, Inc.		iooo Ino	19,133,974	0.50 0.87
	Danaher Corp.	11,399,797	0.30				aceutical Serv	ices, inc.	33,101,795	
	Dick's Sporting Goods, Inc.	27,955,091	0.74			Western Dig Western Uni			29,831,550	0.79 0.77
	DocuSign, Inc.	30,809,937	0.81			Zoetis, Inc.	on Co.		29,262,798 37,541,825	0.77
	Dominion Energy, Inc.	436,981	0.01		211,700	Zueus, mc.			37,541,625	0.99
	DR Horton, Inc.	27,149,893	0.72					2	2,646,646,360	69.75
	Duke Realty Corp.	26,378,101	0.70							
	Equity LifeStyle Properties, Inc.	30,548,207	0.81			I STOCKS			722 224 206	00.20
	Estee Lauder Cos., Inc. "A"	34,072,795	0.90	(cost US	ט א,טטס,נ	000,923)		•	3,733,224,296	98.38
		3,957,814	0.10	TOTAL T	RANSFE	RABLE SEC	URITIES ADM	MITTED		
	Eversource Energy	5,989,196	0.16	TO AN O	FFICIAL	<b>EXCHANGE</b>	LISTING			
	Extra Space Storage, Inc. Facebook, Inc. "A"	6,134,357	0.16 2.59	(cost US	D 3,008,0	086,923)		3	3,733,224,296	98.38
	Fidelity National Information	98,190,544	2.59							
240,304	Services, Inc.	35,861,451	0.95			OF INVESTM	IENTS EXCLU	JDING		
53 001	First American Financial Corp.	3,353,903	0.09	DERIVA						
	First Industrial Realty Trust, Inc.	9,203,448	0.24	(cost US	D 3,008,0	086,923)		•	3,733,224,296	98.38
	Ford Motor Co.	37,955,927	1.00	Forward	Curren	cy Contract	s = 0.00%			
	Gentex Corp.	18,552,791	0.49			.,	0.0070			
•	Gilead Sciences, Inc.	12,605,008	0.33		A			M -4!4	Unrealised	% of
	HCA Healthcare, Inc.	47,051,286	1.24	Currency	Amount	Currency	Amount Sold	Maturit Dat	•	Shareholders' Equity
	Herbalife Nutrition Ltd.	4,649,540	0.12	Currency	Dougiit	Currency	3010	Dat	e 00D	Equity
	Hess Corp.	21,976,620	0.58	USD	643,939	EUR	528,000	02/06/202	1 1,601	0.00
	Hologic, Inc.	20,793,027	0.55							
	International Business Machines					IN ON FORM	ARD CURRE	NCY	4 004	
	Corp.	16,512,257	0.44	CONTRA	CIS				1,601	0.00
802,918	Invitation Homes, Inc.	28,921,106	0.76	Share C	lass Spe	ecific Forwa	rd Currency	Contracts	- 0.00%	
127,652	IQVIA Holdings, Inc.	30,590,525	0.81							0/ 6
877,582	Jefferies Financial Group, Inc.	27,819,349	0.73		Amount		Amount	Maturit	Unrealised Gain	% of Shareholders'
358,325	Johnson & Johnson	60,929,583	1.61	Currency			Sold	Dat		Equity
51,788	KeyCorp	1,183,615	0.03							
8,414	KLA Corp.	2,680,869	0.07	AUD	180,379	JPY	15,186,283	23/06/202	1 950	0.00
	Kohl's Corp.	4,853,101	0.13	CHF	3,650	AUD	5,260	23/06/202		0.00
	L Brands, Inc.	31,066,572	0.82	CHF	12,061	JPY	1,463,518	23/06/202		0.00
	LKQ Corp.	3,970,328	0.10	EUR	906,197	AUD	1,428,524	23/06/202		0.00
	Marriott International, Inc. "A"	4,169,690	0.11		1,195,789	CHF	1,308,285	23/06/202		0.00
	MDU Resources Group, Inc.	4,730,107	0.12		2,994,857	JPY	397,487,009	23/06/202		0.00
.,	Mettler-Toledo International, Inc.	34,257,299	0.90	SGD	63,452		61,641	23/06/202		0.00
	Micron Technology, Inc.	35,974,385	0.95	SGD	100,579		91,201	23/06/202		0.00
	Microsoft Corp.	160,428,233	4.23	SGD	83,682	CHF	56,419	23/06/202	1 549	0.00
	-									
543,782	News Corp. "A"	14,676,676	0.39	SGD	320,484	EUR	197,503	23/06/202		0.00
543,782 9,429	-	14,676,676 1,440,280 3,902,343	0.39 0.04 0.10	SGD SGD SGD	320,484 131,841 2,966	GBP	197,503 69,919 7,247	23/06/202 23/06/202 23/06/202	1 621	0.00 0.00 0.00

#### Share Class Specific Forward Currency Contracts – (Continued)

Currence	Amount by Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
SGD	209,697	JPY	17,150,887	23/06/2021	2,472	0.00
SGD	32,530	SEK	203,440	23/06/2021	98	0.00
SGD	2,017,555	USD	1,514,867	23/06/2021	9,221	0.00

UNREALISED GAIN ON FORWARD CURRENCY
CONTRACTS HELD FOR HEDGING PURPOSES 51 624

CONTRA	CONTRACTS HELD FOR HEDGING PURPOSES					0.00
Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
AUD	86,495	CAD	80,754	23/06/2021	(178)	(0.00)
AUD	71,990	CHF	49,956	23/06/2021	(3)	(0.00)
AUD	275,612	EUR	174,879	23/06/2021	(413)	(0.00)
AUD	113,415	GBP	61,910	23/06/2021	(223)	(0.00)
AUD	2,551	ILS	6,417	23/06/2021	(8)	(0.00)
AUD	4,758	NOK	30,898	23/06/2021	(36)	(0.00)
AUD	1,883	NZD	2,032	23/06/2021	(22)	(0.00)
AUD	27,981	SEK	180,137	23/06/2021	(105)	(0.00)
AUD	8,082	SGD	8,318	23/06/2021	(55)	(0.00)
AUD	1,717,024	USD	1,327,029	23/06/2021	(3,676)	(0.00)
CHF	5,786	CAD	7,782	23/06/2021	(15)	(0.00)
CHF	18,435	EUR	16,853	23/06/2021	(34)	(0.00)
CHF	7,584	GBP	5,966	23/06/2021	(21)	(0.00)
CHF	171	ILS	618	23/06/2021	(1)	(0.00)
CHF	318	NOK	2.978	23/06/2021	(3)	(0.00)
CHF	126	NZD	196	23/06/2021	(2)	(0.00)
CHF	1,872	SEK	17,360	23/06/2021	(10)	(0.00)
CHF	540	SGD	802	23/06/2021	(6)	(0.00)
CHF	114,792	USD	127,887	23/06/2021	(384)	(0.00)
	1,419,360	CAD	2,088,208	23/06/2021	(1,021)	(0.00)
	1,856,841	GBP	1,598,483	23/06/2021	(2,862)	(0.00)
EUR	40,852	ILS	162,058	23/06/2021	(131)	(0.00)
EUR	79,039	NOK	809,274	23/06/2021	(806)	(0.00)
EUR	30,161	NZD	51,309	23/06/2021	(479)	(0.00)
EUR	458.190	SEK	4.648.197	23/06/2021	(1,582)	(0.00)
EUR	,	SGD		23/06/2021	,	, ,
	132,577 8,357,007	USD	215,124 34,531,251	23/06/2021	(1,156) (19,693)	(0.00)
SGD		NOK			,	, ,
	5,531		34,896	23/06/2021	(5)	(0.00)
SGD	2,188	NZD	2,294	23/06/2021	(10)	(0.00)
			VARD CURRE GING PURPO		(32,940)	(0.00)
	VALUE ( D 3,008,0	OF INVESTN 86,923)	IENTS	3,	,733,244,581	98.38
OTHER A	ASSETS A	ND LIABILI	TIES		61,470,157	1.62
SHAREH	OLDERS	EQUITY		3,	,794,714,738	100.00
TOTAL II	NVESTME	ENTS			Market Value USD	% of Shareholders' Equity
		uding derivativ	es (cost		2 722 224 202	00.00
	08,086,923		contracto	•	3,733,224,296	98.38
	•	ward currency			1,601	0.00
Unrealised gain on forward currency contracts held for l purposes Unrealised loss on forward currency contracts held for h				51,624	0.00	
urirealised	ioss on for	ward currency	contracts neld to	r neaging	(00.040)	(0.00)

purposes Other Assets and Liabilities

Shareholders' Equity

The counterparties for forward currency contracts were BNP Paribas S.A., Credit Suisse International, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Standard Chartered Bank and State Street Bank & Trust.

The maximum individual counterparty exposure as at 31 May 2021 is 0.00% of the NAV.

- (a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (b) Security holding is traded/held in USD. (ADR: American Depositary Receipt/ GDR: Global Depositary Receipt).

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Internet	9.82
Software	8.33
Computers	7.32
Diversified Financial Services	6.83
Transportation	6.16
Healthcare Services	5.85
Retail	5.63
Real Estate Investment Trust	3.86
Pharmaceuticals	3.76
Insurance	3.61
Others	37.21
TOTAL COMMON STOCKS	98.38
Unrealised Gain on Forward Currency Contracts	0.00
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.00
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.00)
Other Assets and Liabilities	1.62
TOTAL	100.00

(0.00)

1.62

100.00

(32,940)

61,470,157

3,794,714,738

Holdings	Security Description	Market Value USD	Shareholders' Equity	Holdings
Transferable se	curities admitted to an official ex	change listing		Common
Common Stock		.cgocg		France – (C
Australia				
	Accent Group Ltd.	573,499	0.08	
	Adairs Ltd.	2,736,569	0.39	
	Charter Hall Group	2,023,312	0.28	Germany
	JB Hi-Fi Ltd. Mineral Resources Ltd.	4,812,568 2,474,882	0.68 0.35	8
	Sandfire Resources Ltd.	515,110	0.07	1
55,155	Canamo Neccarcos Eta.			3
		13,135,940	1.85	3
Austria				7:
3,894	RHI Magnesita NV	246,936	0.03	
Belgium				4
-	Bekaert NV S.A.	1,642,944	0.23	:
	bpost S.A.	333,202	0.05	
	D'ieteren S.A./NV	787,330	0.11	10
29,884	EVS Broadcast Equipment S.A.	668,212	0.10	
4,690	Recticel S.A.	89,350	0.01	29
3,940	Tessenderlo Group S.A.	167,283	0.02	16
		3,688,321	0.52	10
Bermuda				
	DHT Holdings, Inc.	42,904	0.01	Hong Kong 2,56
<b>Canada</b> 9.200	Canadian Western Bank	278,719	0.04	Ireland
	CanWel Building Materials Group	2.0,	0.0 1	60
	Ltd.	1,421,470	0.20	15
102,391	City Office REIT, Inc.	1,186,712	0.17	
143,900	Corus Entertainment, Inc. "B"	714,676	0.10	
	Freehold Royalties Ltd.	71,087	0.01	Isle Of Man
	Hardwoods Distribution, Inc.	3,210,330	0.45	2
	Interfor Corp.	4,045,468	0.57	Italy
	Labrador Iron Ore Royalty Corp.	1,435,058	0.20	3
	Linamar Corp.	5,390,680	0.76	
	Martinrea International, Inc.	4,251,477	0.60	1-
	Mullen Group Ltd.	406,470	0.06	
	Ovintiv, Inc. Sleep Country Canada Holdings,	1,546,311	0.22	8
9 200	Inc. 144A <sup>(a)</sup> Superior Plus Corp.	350,865	0.05 0.01	
0,200	Superior Flus Corp.	101,881		Japan
		24,411,204	3.44	6
Denmark				3
73,644	D/S Norden A/S	2,080,553	0.29	
	DFDS A/S	1,490,484	0.21	2
	Royal Unibrew A/S	84,153	0.01	1
14,471	Scandinavian Tobacco Group A/S	200 455	0.05	
20.066	144A <sup>(a)</sup>	308,455	0.05	
30,000	Solar A/S "B"	2,827,597	0.40	4
Finland		6,791,242	0.96	
	Tokmanni Group Corp.	1,674,710	0.24	1:
	Uponor OYJ	287,281	0.04	3
				3
		1,961,991	0.28	3
France				1-
4,154	AKWEL	141,247	0.02	
31,802	ALD S.A. 144A <sup>(a)</sup>	489,025	0.07	
69,592	Bigben Interactive	1,632,285	0.23	1
33,696	Gecina S.A.	5,384,411	0.76	1
	IPSOS	1,131,578	0.16	16
	Manitou BF S.A.	383,203	0.05	1
	Mersen S.A.	427,434	0.06	7:
	Quadient S.A.	469,787	0.07	
	Rexel S.A.	4,629,731	0.65	
8,225	Rothschild & Co.	325,199	0.05	21
				6

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock			
France – (Continu	•		
	Societe BIC S.A.	796,799	0.11
6,586	Trigano S.A.	1,379,700	0.19
•		17,190,399	2.42
Germany 86,925	Affimed NV	801,448	0.11
19,881	alstria office REIT-AG	363,277	0.05
37,277	Aurubis AG	3,476,478	0.49
	BayWa AG	326,425	0.05
	Brenntag S.E.	3,340,200	0.47
75,037	Deutsche Pfandbriefbank AG 144A <sup>(a)</sup>	879,086	0.12
41 318	Gerresheimer AG	4,559,071	0.64
	Hapag-Lloyd AG 144A <sup>(a)</sup>	1,143,198	0.16
	Jungheinrich AG—Preferred	50,369	0.01
101,669	Kloeckner & Co. S.E.	1,395,171	0.20
9,570	Rheinmetall AG	998,683	0.14
	SAF-Holland S.E.	4,745,613	0.67
	Sixt S.E.—Preferred	313,577	0.04
166,177	SUESS MicroTec S.E.	4,791,252	0.68
		27,183,848	3.83
Hong Kong 2,561,000	Pacific Basin Shipping Ltd.	967,247	0.14
Ireland			
	Endo International Plc.	3,571,799	0.50
153,777	Perrigo Co., Plc.	7,075,280	1.00
		10,647,079	1.50
Isle Of Man	Entain Plc.	601,440	0.08
	Entain Fic.	001,440	0.06
Italy 30.886	Banco BPM SpA	108,740	0.02
	De' Longhi SpA	360,592	0.05
14,812	Esprinet SpA	252,634	0.04
	Interpump Group SpA	70,922	0.01
81,566	Piaggio & C SpA	321,502	0.04
		1,114,390	0.16
Japan 66 400	Aichi Steel Corp.	1 000 110	0.07
	Aisan Industry Co., Ltd.	1,898,446 227,212	0.27 0.03
	Alconix Corp.	38,317	0.00
	Argo Graphics, Inc.	163,509	0.02
	Canon Electronics, Inc.	315,290	0.04
13,800	Central Glass Co., Ltd.	267,384	0.04
	Daido Steel Co., Ltd.	280,411	0.04
6,200		244,431	0.03
	Daikoku Denki Co., Ltd. Daiwa Securities Living Investments	338,998	0.05
	Corp.	73,992	0.01
	Doshisha Co., Ltd.	291,967	0.04
	Eagle Industry Co., Ltd.	242,469	0.03
	Eco's Co., Ltd.	526,713	0.07
	EPS Holdings, Inc.	551,957	0.08
	Exedy Corp. FAN Communications, Inc.	565,135 51,801	0.08 0.01
	Fujibo Holdings, Inc.	192,883	0.01
	Fukuyama Transporting Co., Ltd.	73,802	0.01
	Hakuto Co., Ltd.	223,465	0.03
	Ichinen Holdings Co., Ltd.	214,126	0.03
165,000	lino Kaiun Kaisha Ltd.	665,457	0.09
	Inaba Seisakusho Co., Ltd.	177,893	0.02
	Inabata & Co., Ltd.	1,164,584	0.16
	Innotech Corp.	66,168	0.01
	Invincible Investment Corp.	777,213	0.11
	IwaiCosmo Holdings, Inc.	332,190	0.05
	Iwaki & Co., Ltd. Jaccs Co., Ltd.	430,444 214,017	0.06 0.03
5,200	00000 OO., Ltu.	∠ 14,0 17	0.03

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)			Common Stock	s – (Continued)		
Japan – (Continu				Japan – (Continu	ed)		
	Japan Hotel REIT Investment Corp.	309,369	0.04		Ushio, Inc.	81,944	0.01
	JBCC Holdings, Inc.	1,105,528	0.16		VT Holdings Co., Ltd.	230,446	0.03
	JSP Corp.	758,403	0.11		Yellow Hat Ltd.	428,526	0.06
	JVCKenwood Corp.	4,209,954	0.59		Yodogawa Steel Works Ltd.	135,599	0.02
	Kanematsu Corp. Keiyo Bank Ltd.	600,940 42,152	0.08 0.01		ZIGExN Co., Ltd. Zuken, Inc.	69,559 1,998,833	0.01 0.28
	Kitagawa Corp.	308,466	0.04	70,000	Zuken, mc.	1,990,033	0.20
	Kitz Corp.	486,604	0.07			56,323,708	7.94
	Kobe Steel Ltd.	1,065,400	0.15	Luxembourg			
16,100		118,444	0.02		APERAM S.A.	1,291,647	0.18
	Konica Minolta, Inc.	1,268,977	0.18		AI LIVAIVI O.A.	1,231,047	0.10
13,700	Krosaki Harima Corp.	573,983	0.08	Malta			
20,500	Kyokuto Kaihatsu Kogyo Co., Ltd.	328,569	0.05	80,732	Kindred Group Plc.—Swedish	4 004 444	0.00
	Maeda Corp.	291,558	0.04		Depositary Receipt	1,391,111	0.20
	Matsuda Sangyo Co., Ltd.	59,034	0.01	Netherlands			
	Maxell Holdings Ltd.	64,399	0.01	22,876	ASM International NV	7,093,812	1.00
	Meisei Industrial Co., Ltd.	84,590	0.01		Brunel International NV	317,322	0.05
	Mitsubishi Research Institute, Inc. Mitsuboshi Belting Ltd.	617,671 336,259	0.09 0.05		Flow Traders 144A <sup>(a)</sup>	1,093,816	0.15
	Mitsui Mining & Smelting Co., Ltd.	186,397	0.03		PostNL NV	4,021,467	0.57
	NEC Networks & System Integration	100,397	0.03		Signify NV 144A <sup>(a)</sup>	1,368,487	0.19
7,500	Corp.	116,921	0.02	91,210	Van Lanschot Kempen NV	2,640,883	0.37
8,100	Nihon Parkerizing Co., Ltd.	82,405	0.01			16,535,787	2.33
	Nikkon Holdings Co., Ltd.	59,938	0.01			.,	
54,000	Nippon Electric Glass Co., Ltd.	1,302,966	0.18	Norway	- · · · · · · · · · · · · · · · · · · ·	750 100	0.44
46,470	Nippon Light Metal Holdings Co.,				Europris ASA 144A <sup>(a)</sup> Kid ASA 144A <sup>(a)</sup>	750,138 3,510,698	0.11
	Ltd.	804,032	0.11		Odfjell Drilling Ltd.	201,482	0.49 0.03
	Nippon Seisen Co., Ltd.	346,993	0.05		SpareBank 1 Nord-Norge	150,995	0.03
	Nippon Systemware Co., Ltd.	1,103,155	0.16		Wallenius Wilhelmsen ASA	2,202,488	0.31
	Nippon Yakin Kogyo Co., Ltd.	2,525,122	0.36	0.0,00.	Transmiss Transmissin (c)		0.01
	Nisshin Oillio Group Ltd. Nojima Corp.	239,550 180,612	0.03 0.03			6,815,801	0.96
	NS United Kaiun Kaisha Ltd.	45,527	0.01	South Korea			
70,000		893,576	0.13		Hanyang Eng Co., Ltd.	75,128	0.01
	Onoken Co., Ltd.	314,286	0.04		LG International Corp.	159,688	0.02
	Ooedo Onsen Reit Investment Corp.	1,787,381	0.25		•		
	Oyo Corp.	273,697	0.04			234,816	0.03
39,900	Pasona Group, Inc.	692,318	0.10	Spain			
1,700	Pilot Corp.	54,811	0.01	217,496	Acerinox S.A.	3,094,434	0.44
	Riken Corp.	71,788	0.01	108,972	Cia de Distribucion Integral Logista		
27,600	-	536,878	0.08		Holdings S.A.	2,386,257	0.34
	Ryobi Ltd.	157,348	0.02	4,302,061		1,732,345	0.24
	Sanyo Special Steel Co., Ltd.	2,253,352	0.32	50,284	Mediaset Espana Comunicacion	050.000	0.05
	Sato Holdings Corp. Shin-Etsu Polymer Co., Ltd.	623,386 379,651	0.09 0.05		S.A.	356,332	0.05
	SKY Perfect JSAT Holdings, Inc.	1,001,578	0.03			7,569,368	1.07
	SRA Holdings	1,410,410	0.20				
	St Marc Holdings Co., Ltd.	56,337	0.01	Sweden	A -i - AD "D"	450.044	0.00
	Star Asia Investment Corp.	1,180,466	0.17		Arjo AB "B" Beijer Alma AB	159,311 253,808	0.02 0.04
149	•	310,270	0.04		Betsson AB	20,979	0.04
6,900	Studio Alice Co., Ltd.	140,990	0.02		Betsson AB "B"	653,515	0.00
2,100	Sumitomo Densetsu Co., Ltd.	44,137	0.01		Bilia AB "A"	79,196	0.01
3,100	Sumitomo Osaka Cement Co., Ltd.	87,811	0.01		Biotage AB	256,897	0.04
	Sumitomo Seika Chemicals Co., Ltd.	720,131	0.10	96,699	Ferronordic AB	2,820,688	0.40
	Taihei Dengyo Kaisha Ltd.	315,830	0.04	40,053	Granges AB	534,785	0.08
	Tamura Corp.	65,638	0.01	33,548	LeoVegas AB 144A <sup>(a)</sup>	170,214	0.02
36,100	Tatsuta Electric Wire and Cable Co.,	400 504	0.00	24,092	Mekonomen AB	452,084	0.06
2 600	Ltd. T-Gaia Corp.	188,591	0.03			E 404 477	0.70
3,300	•	44,715	0.01			5,401,477	0.76
3,300	Inc.	40,620	0.01	Switzerland			
78,400		3,906,004	0.55		Adecco Group AG	4,562,396	0.64
	Tokyotokeiba Co., Ltd.	598,210	0.08		ALSO Holding AG	141,846	0.02
153,600	· ·	2,871,371	0.40		Bachem Holding AG "B"	4,606,501	0.65
	Toyo Tanso Co., Ltd.	189,174	0.03		Huber & Suhner AG	214,540	0.03
	Toyobo Co., Ltd.	86,075	0.01		Interroll Holding AG	343,828	0.05
	TPR Co., Ltd.	135,040	0.02		Logitech International S.A.	2,007,807	0.28
	TSI Holdings Co., Ltd.	58,157	0.01		Metall Zug AG "B"	352,065	0.05
	Tsubakimoto Chain Co.	1,084,723	0.15		Tecan Group AG Zehnder Group AG	5,041,940 425,043	0.71 0.06
	TV Tokyo Holdings Corp.	246,799	0.03	4,013	Zerinder Group AG	+20,043	0.06
1/ 000	UACJ Corp.	323,060	0.05			17,695,966	2.49

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stocks United Kingdom	s – (Continued)			Common Stock United States – (0	· ·		
-	Clarkson Plc.	1,424,544	0.20	•	Diamondback Energy, Inc.	3,405,482	0.48
	CMC Markets Plc. 144A <sup>(a)</sup>	494,414	0.07		Dick's Sporting Goods, Inc.	4,893,665	0.69
82,290	Concentric AB	1,815,381	0.26	13,361	Digital Turbine, Inc.	889,175	0.13
168,374	Genel Energy Plc.	326,993	0.05	42,852	Dolby Laboratories, Inc. "A"	4,154,930	0.59
32,735	Halfords Group Plc.	176,908	0.02	7,895	Domo, Inc. "B"	536,189	0.08
2,887,742		5,255,836	0.74		Dynex Capital, Inc.	80,881	0.01
	Morgan Sindall Group Plc.	987,416	0.14		Eagle Pharmaceuticals, Inc.	430,032	0.06
	Paragon Banking Group Plc.	1,436,550	0.20	74,993	•	2,016,562	0.28
	Speedy Hire Plc.	198,195	0.03		Emergent BioSolutions, Inc.	68,761	0.01
	Stolt-Nielsen Ltd. Tyman Plc.	69,342 423,115	0.01 0.06	128,466	Encompass Health Corp. Ennis, Inc.	3,368,960 2,675,947	0.47 0.38
	•	227,213	0.03	98,531		6,977,965	0.98
20,000	vedavido i io.				Euronet Worldwide, Inc.	446,457	0.06
		12,835,907	1.81		Evercore, Inc. "A"	6,689,648	0.94
United States				35,599	•	770,718	0.11
	ACI Worldwide, Inc.	711,876	0.10	5,199	Fair Isaac Corp.	2,637,557	0.37
	AdvanSix, Inc.	135,433	0.02	78,523	First American Financial Corp.	4,968,935	0.70
	AECOM	675,049	0.10	132,134	First Industrial Realty Trust, Inc.	6,701,836	0.94
	Alcoa Corp.	5,833,287	0.82		Flagstar Bancorp, Inc.	694,873	0.10
	Aldeyra Therapeutics, Inc.	208,128	0.03		FormFactor, Inc.	222,506	0.03
11,800	Alliance Data Systems Corp.	1,420,956	0.20		frontdoor, Inc.	1,512,761	0.21
150,413	Ally Financial, Inc.	8,173,442	1.15	21,365		566,173	0.08
16,498	Ambarella, Inc.	1,686,096	0.24	2,797		718,801	0.10
14,554	AMC Entertainment Holdings, Inc.			339,414	,	6,703,426	0.94
	"A"	488,432	0.07	162,322		2,149,955	0.30
	AMERCO	3,188,278	0.45	8,592 118.990		199,248	0.03
204,196	American Equity Investment Life	0.004.050	0.00	64,529	H&E Equipment Services, Inc. Haverty Furniture Cos., Inc.	4,345,515 2,952,202	0.61 0.42
0.000	Holding Co.	6,221,852	0.88		Healthcare Trust of America, Inc. "A"	2,347,286	0.42
	American Financial Group, Inc. American Homes 4 Rent "A"	1,140,098 3,591,920	0.16 0.51		Helix Energy Solutions Group, Inc.	125,069	0.02
	Amneal Pharmaceuticals, Inc.	85,907	0.01	95,845		5,091,286	0.72
	Amphastar Pharmaceuticals, Inc.	1,005,348	0.14	120,989	Highwoods Properties, Inc.	5,515,889	0.78
	ANI Pharmaceuticals, Inc.	703,664	0.10	54,360		1,917,821	0.27
	APA Corp.	74,303	0.01	12,747	HubSpot, Inc.	6,510,148	0.92
	Arrow Electronics, Inc.	1,382,801	0.19	11,403	InfuSystem Holdings, Inc.	214,718	0.03
85,956	Atkore, Inc.	6,639,241	0.94	13,397	Ingles Markets, Inc. "A"	825,925	0.12
201,990	Avid Bioservices, Inc.	4,282,188	0.60	3,449	Ingredion, Inc.	325,931	0.05
197,838	Axalta Coating Systems Ltd.	6,415,886	0.90	32,372		2,988,907	0.42
	Axcelis Technologies, Inc.	3,436,782	0.48	98,795		4,583,100	0.65
	Bancorp, Inc.	4,077,306	0.57	59,952	·	2,311,749	0.33
	Belden, Inc.	205,969	0.03	40,260		2,266,638	0.32 0.93
2,301	Benchmark Electronics, Inc.	71,538	0.01	207,120 2,016	• •	6,565,704 126,625	0.93
2/3,182	BioDelivery Sciences International, Inc.	060 420	0.14	13,069	Joint Corp.	928,814	0.02
35,647	Boise Cascade Co.	968,430 2,345,216	0.33	18,560	•	1,299,571	0.18
	Boot Barn Holdings, Inc.	2,096,358	0.30	10,305		1,705,168	0.24
	Boston Beer Co., Inc. "A"	1,770,255	0.25	8,969		189,874	0.03
	Bottomline Technologies DE, Inc.	97,311	0.01	5,180		*-	
	Brightcove, Inc.	778,827	0.11		Holdings, Inc.	246,568	0.03
138,964	Buckle, Inc.	5,880,956	0.83	29,086	Kohl's Corp.	1,633,179	0.23
10,019	Caleres, Inc.	239,354	0.03		Koppers Holdings, Inc.	404,461	0.06
	Calix, Inc.	1,452,318	0.20		L Brands, Inc.	7,569,321	1.07
39,381		4,905,494	0.69	11,720	•	4,087,819	0.58
	Cantel Medical Corp.	730,415	0.10	6,986	•	118,133	0.02
	CareDx, Inc.	3,061,220	0.43	70,291	·	4,717,229	0.66
	Cars.com, Inc.	433,205	0.06		Macy's, Inc.	1,272,550	0.18
	Castlight Health, Inc. "B"	84,350	0.01	32,239 246,197		4,429,316 4,190,273	0.62 0.59
800,008	Centennial Resource Development, Inc. "A"	317,062	0.04	39,519	•	1,195,055	0.59
36.030	CF Industries Holdings, Inc.	1,895,178	0.04		Matrix Service Co.	402,396	0.06
	-	3,000,037	0.42		Matthews International Corp. "A"	1,702,788	0.24
	'	6,899,328	0.97		McGrath RentCorp	4,401,979	0.62
	Cimarex Energy Co.	1,494,201	0.21	141,936	•	4,769,050	0.67
154,324		3,699,146	0.52		Medpace Holdings, Inc.	4,649,845	0.66
	Clean Harbors, Inc.	3,994,113	0.56		Merit Medical Systems, Inc.	1,521,945	0.21
	Community Health Systems, Inc.	5,160,535	0.73	228	MicroStrategy, Inc. "A"	109,310	0.02
	Community Healthcare Trust, Inc.	169,214	0.02	5,595	Molina Healthcare, Inc.	1,406,639	0.20
31,179	CommVault Systems, Inc.	2,404,836	0.34	81,131		2,928,018	0.41
12,265	Cowen, Inc. "A"	476,127	0.07	52,239		560,524	0.08
45,932	Darling Ingredients, Inc.	3,127,969	0.44	62,750	-	1,819,123	0.26
8.378	Dave & Buster's Entertainment, Inc.	347,938	0.05	27,102	Natera, Inc.	2,555,177	0.36

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description		Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)			Common Stock	s – (Continued)			
United States – (C	•			United States – (0				
	National HealthCare Corp.	229,706	0.03		US Silica Holding		223,562	0.03
•	New Residential Investment Corp.  NewMarket Corp.	873,850 1.547,122	0.12 0.22		Utah Medical Pro- Vail Resorts, Inc.	ducts, Inc.	96,760 6,008,155	0.01 0.85
	News Corp. "A"	5,648,467	0.80	65,788		Inc	3,222,954	0.45
	NexPoint Residential Trust, Inc.	6,613,572	0.93	1,426		1110.	73,439	0.01
	Nexstar Media Group, Inc. "A"	6,793,098	0.96		Veracyte, Inc.		4,611,625	0.65
10,346	NextCure, Inc.	85,665	0.01	578	Virtus Investment	Partners, Inc.	161,539	0.02
	NorthWestern Corp.	1,400,969	0.20	75,754	•		4,948,251	0.70
	Novavax, Inc.	517,873	0.07	3,004			296,855	0.04
	Oceaneering International, Inc.	327,238	0.05		Westlake Chemic		1,912,801	0.27
	Old Republic International Corp.  OPKO Health, Inc.	2,830,624	0.40 0.06	35,430	World Wrestling E	intertainment, Inc.	2,007,818	0.28
•	Oppenheimer Holdings, Inc. "A"	394,889 4,439,759	0.63	40 859	Xencor, Inc.		1,618,425	0.23
53,726		323,431	0.05		Yelp, Inc.		5,159,328	0.73
	PacWest Bancorp	950,118	0.13		Zynga, Inc. "A"		148,890	0.02
	Paramount Group, Inc.	2,783,130	0.39					
26,738	Penn National Gaming, Inc.	2,204,815	0.31				458,239,886	64.56
7,255	Performance Food Group Co.	361,444	0.05	TOTAL COMMON	N STOCKS			
	Phibro Animal Health Corp. "A"	954,885	0.13	(cost USD 584,56	37,495)		692,318,415	97.55
	PJT Partners, Inc. "A"	3,474,752	0.49	TOTAL TRANSFI	ERABLE SECURIT	TIES ADMITTED		
	PotlatchDeltic Corp.	4,752,211	0.67		EXCHANGE LIST			
	Powell Industries, Inc. Prestige Consumer Healthcare, Inc.	887,365	0.13 0.99	(cost USD 584,56		1140	692,318,415	97.55
•	Primerica, Inc.	7,060,183 2,573,045	0.36	-	-		,,	
	Primerica, inc. Primoris Services Corp.	545,406	0.08		OF INVESTMENT	'S EXCLUDING		
	Quad via Graphics, Inc.	48,985	0.01	DERIVATIVES				
	Quanex Building Products Corp.	75,616	0.01	(cost USD 584,56	67,495)		692,318,415	97.55
	RadNet, Inc.	59,094	0.01					
2,794	RBC Bearings, Inc.	543,433	0.08	Futures Contra	cts – 0.03%			
114,371	Red Rock Resorts, Inc. "A"	5,107,809	0.72			Commitment Market		% of
	Retractable Technologies, Inc.	121,948	0.02	Number of		Value	Gain	Shareholders'
	Revolve Group, Inc.	1,867,534	0.26		ecurity Description			Equity
	Rush Enterprises, Inc. "A"	3,802,028	0.54					
	Ruth's Hospitality Group, Inc. SeaWorld Entertainment, Inc.	71,139 113,906	0.01 0.02		UD Pl 200 Futures 17/	1 276 474	10 575	0.00
	Select Medical Holdings Corp.	6,730,777	0.95		6/2021	Long 276,471	19,575	0.00
	Selecta Biosciences, Inc.	1,008,641	0.14		72021			
15,524	Shoe Carnival, Inc.	1,071,466	0.15		AD			
10,124	Signet Jewelers Ltd.	617,564	0.09		RP TSX 60 Index	Long 197,086	12,598	0.00
	Skechers USA, Inc. "A"	4,268,961	0.60	FL	itures 17/06/2021			
	Sleep Number Corp.	1,013,026	0.14	E	JR			
	SmileDirectClub, Inc.	770,508	0.11	37 Eu	ıro STOXX 50 Index	Long 1,832,902	132,786	0.02
	SPS Commerce, Inc.	3,908,218	0.55	Fu	itures 18/06/2021			
	STAAR Surgical Co. Starwood Property Trust, Inc.	83,733 883,772	0.01 0.12		BP			
4,021		78,611	0.01		SE 100 Index	Long 598,459	32,510	0.01
	Steven Madden Ltd.	1,928,763	0.27		itures 18/06/2021	Long 000,400	02,010	0.01
	Stewart Information Services Corp.	3,254,610	0.46	-				
29,952	Summit Materials, Inc. "A"	1,029,151	0.14		KD	100 705	207	0.00
46,073	Synchronoss Technologies, Inc.	135,915	0.02		ang Seng Index utures 29/06/2021	Long 186,725	367	0.00
	Tanger Factory Outlet Centers, Inc.	257,162	0.04		itures 29/00/2021			
	Taylor Morrison Home Corp.	326,207	0.05		RW			
	Teledyne Technologies, Inc.	6,346,567	0.89		OSPI 200 Index	Long 191,137	6,736	0.00
	Tenet Healthcare Corp. Terex Corp.	2,993,659 529,163	0.42 0.07	Fu	itures 10/06/2021			
	Terreno Realty Corp.	5,277,398	0.74	U	SD			
	TETRA Technologies, Inc.	230,703	0.03		ini-Russell	Long 2,164,575	5,461	0.00
	Texas Roadhouse, Inc.	758,103	0.11	20	000 Index Futures			
25,098	Titan Machinery, Inc.	779,418	0.11	18	3/06/2021			
	Toll Brothers, Inc.	1,869,617	0.26	LINREALISED GA	AIN ON FUTURES	CONTRACTS	210,033	0.03
•	Torchmark Corp.	1,056,241	0.15	- CHILDED OF	AIN ON I OTONEO		210,000	
	Towne Bank	159,959	0.02					
	Tri Pointe Homes, Inc.	4,363,191	0.61					
	TrueCar, Inc.	1,428,040	0.20					
	Trustmark Corp. Turtle Beach Corp.	208,918 378,505	0.03 0.05					
	Ultra Clean Holdings, Inc.	484,628	0.05					
	Umpqua Holdings Corp.	90,883	0.01					
	Universal Health Services, Inc. "B"	7,346,633	1.04					
	Upland Software, Inc.	1,510,974	0.21					
10,363	Urstadt Biddle Properties, Inc. "A"	189,436	0.03					

Futures	Contracts –	(Continued)
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Number of		Sec	curity Description		ommitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	6		r PIX Index Futures 06/2021	Long	1,062,497	(23,181)	(0.00)
UNREAL	ISED	LOS	S ON FUTURE	S CONT	RACTS	(23,181)	(0.00)
Forward	Curi	renc	y Contracts -	- 0.00%			
Currency	Amo Bou		Currency	Amount Sold		•	,
EUR	349,	000	USD	425,484	01/06/202	21 (908)	(0.00)
UNREAL CONTRA		LOS	S ON FORWA	RD CURI	RENCY	(908)	(0.00)
MARKET (cost USI			OF INVESTMEN (,495)	ITS		692,504,359	97.58
OTHER A	SSE	TS A	ND LIABILITIE	S		17,226,881	2.42
SHAREH	OLDE	RS'	EQUITY			709,731,240	100.00
TOTAL IN	IVES	TME	:NTS			Market Value USD	% of Shareholders' Equity
		excl	uding derivatives (	cost USD			
584,567,	,					692,318,415	97.55
	•		ures contracts			210,033	0.03
			ures contracts ward currency con	tracte		(23,181) (908)	(0.00)
Other Asse			•			17,226,881	2.42
Sharehol	ders'	Εqι	ıity			709,731,240	100.00

The Futures Commission Merchant was Credit Suisse Securities (USA) LLC.

The counterparty for forward currency contracts was UBS AG.

The maximum individual counterparty exposure as at 31 May 2021 is 0.03% of the NAV.

<sup>(</sup>a) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

	% of
Allocation of Portfolio as at 31 May 2021	Shareholders' Equity
<u> </u>	
Common Stocks	
Real Estate Investment Trust	9.39
Retail	7.21
Healthcare Services	5.75
Diversified Financial Services	5.15
Insurance	4.06
Software	3.92
Pharmaceuticals	3.69
Media	3.24
Transportation	3.09
Entertainment	2.98
Others	49.07
TOTAL COMMON STOCKS	97.55
Unrealised Gain on Futures Contracts	0.03
Unrealised Loss on Futures Contracts	(0.00)
Unrealised Loss on Forward Currency Contracts	(0.00)
Other Assets and Liabilities	2.42
TOTAL	100.00

<sup>&</sup>lt;sup>+</sup> A portion of these securities were on loan at 31 May 2021. See Note 6.

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transforable s	ecurities admitted to an official e	vchange lieting		Common Stock	,		
Common Stoc		excitating its ting		United States – (0 84,594	Fidelity National Information		
Bermuda 315 341	Arch Capital Group Ltd.	12,509,577	0.71	01 264	Services, Inc. First Industrial Realty Trust, Inc.	12,609,582 4,628,910	0.72 0.26
	Arch Capital Group Etc.	12,505,511	0.71		Ford Motor Co.	17,616,460	1.01
Ireland	Accepture Die "A"	20.045.024	4.00		Gartner, Inc.	2,568,252	0.15
73,694	Accenture Plc. "A"	20,915,831	1.20	15,590	General Dynamics Corp.	2,972,701	0.17
Netherlands				115,381	Gentex Corp.	4,079,872	0.23
8,202	NXP Semiconductors NV	1,729,720	0.10	243,825		16,150,968	0.92
Switzerland				75,089		16,021,740	0.92
97,505	Chubb Ltd.	16,583,650	0.95	36,320	Hess Corp. Highwoods Properties, Inc.	9,805,346 1,655,829	0.56 0.09
United Kingdom				21,346		1,353,550	0.09
272,770	Liberty Global Plc. "C"	7,293,870	0.42		Howmet Aerospace, Inc.	3,832,219	0.22
	zizerty elegant tel e	1,200,010		178,726		10,226,702	0.58
United States	Abb//ic loc	1 200 702	0.07	90,194	Interactive Brokers Group, Inc. "A"	6,029,469	0.34
	AbbVie, Inc. Activision Blizzard, Inc.	1,306,762 16,901,037	0.07 0.97	133,966			
	Advanced Micro Devices, Inc.	3,029,241	0.17	7.014	Corp.	19,269,669	1.10
	ACS Corp.	983,558	0.06	7,314	International Flavors & Fragrances, Inc.	1,040,782	0.06
	6 Align Technology, Inc.	6,074,869	0.35	371,256		13,372,641	0.76
243,959	0	13,256,732	0.76		IQVIA Holdings, Inc.	15,496,081	0.89
	Alphabet, Inc. "A"	32,291,060	1.85		Jefferies Financial Group, Inc.	12,699,464	0.73
	Alphabet, Inc. "C"	50,047,381	2.86	206,361	Johnson & Johnson	35,089,624	2.01
	Amazon.com, Inc.	61,520,562	3.52	44,571	JPMorgan Chase & Co.	7,305,633	0.42
	AMERCO	6,089,594	0.35		KeyCorp	3,275,990	0.19
	American Financial Group, Inc.	2,294,736	0.13 0.35		Kilroy Realty Corp.	1,445,983	0.08
	American Homes 4 Rent "A"  AMETEK, Inc.	6,108,634 8,458,475	0.35		KLA Corp.	7,339,412	0.42
	Amgen, Inc.	1,827,284	0.10		Kohl's Corp. L Brands, Inc.	925,914 12,078,870	0.05 0.69
45,646	0 .	18,172,129	1.04		Lam Research Corp.	7,903,694	0.45
	Aon Plc. "A"	9,868,302	0.56		LKQ Corp.	3,923,339	0.22
873,401	Apple, Inc.	109,576,889	6.27	81,900	-	11,837,007	0.68
123,210	Applied Materials, Inc.	17,084,299	0.98	8,494	Marsh & McLennan Cos., Inc.	1,169,964	0.07
	Axalta Coating Systems Ltd.	12,604,179	0.72	21,852	Martin Marietta Materials, Inc.	7,972,047	0.46
	Baker Hughes Co.	7,783,731	0.45		MDU Resources Group, Inc.	1,673,952	0.10
	Bank of New York Mellon Corp.	14,326,189	0.82		Mettler-Toledo International, Inc.	13,823,763	0.79
	Berkshire Hathaway, Inc. "B" Biogen, Inc.	9,898,844 14,838,387	0.57 0.85		Micron Technology, Inc.	17,790,655	1.02
	Broadcom, Inc.	2,329,272	0.13		Microsoft Corp.  Molina Healthcare, Inc.	105,605,167 2,292,608	6.04 0.13
	Camden Property Trust	4,169,315	0.24		News Corp. "A"	9,314,438	0.13
103,375	Capital One Financial Corp.	16,602,025	0.95	25,299	•	3,864,422	0.22
4,396	Caterpillar, Inc.	1,057,678	0.06		NIKE, Inc. "B"	5,137,765	0.29
	Celanese Corp.	13,630,787	0.78	201,608	NortonLifeLock, Inc.	5,640,992	0.32
	CF Industries Holdings, Inc.	6,196,648	0.35	2,515	NVIDIA Corp.	1,604,947	0.09
	Chemed Corp.	1,532,085	0.09		Old Dominion Freight Line, Inc.	14,011,031	0.80
	Chipotle Mexican Grill, Inc.	788,581 17,542,043	0.05 1.00		Old Republic International Corp.	2,247,522	0.13
	Cigna Corp. Cintas Corp.	5,628,471	0.32		Omnicom Group, Inc.	11,321,803	0.65
	Citigroup, Inc.	20,121,472	1.15	205,530 173,732	Oracle Corp. Otis Worldwide Corp.	16,280,031 13,631,013	0.93 0.78
	Citizens Financial Group, Inc.	2,701,962	0.15		PacWest Bancorp	612,326	0.78
7,252	? Clean Harbors, Inc.	671,753	0.04		Parker-Hannifin Corp.	15,030,987	0.86
	CMS Energy Corp.	2,743,631	0.16		PayPal Holdings, Inc.	25,596,229	1.46
	Comcast Corp. "A"	3,474,333	0.20	53,583	Penn National Gaming, Inc.	4,418,454	0.25
	Corteva, Inc.	634,040	0.04		PepsiCo, Inc.	6,234,895	0.36
	Costco Wholesale Corp.	21,301,068	1.22		Pfizer, Inc.	14,756,501	0.84
	CSX Corp. Danaher Corp.	16,434,286 15,807,957	0.94 0.90		Philip Morris International, Inc.	16,570,024	0.95
15,921	•	1,264,605	0.90		Pinterest, Inc. "A"	995,621	0.06
	DocuSign, Inc.	6,019,388	0.34	·	Primerica, Inc. Prologis, Inc.	485,047 17,597,533	0.03 1.01
	Dolby Laboratories, Inc. "A"	661,849	0.04		Regeneron Pharmaceuticals, Inc.	6,064,051	0.35
	Dominion Energy, Inc.	4,554,519	0.26		Republic Services, Inc.	4,609,271	0.26
	DR Horton, Inc.	13,816,304	0.79		Robert Half International, Inc.	2,225,690	0.13
	Edwards Lifesciences Corp.	7,547,052	0.43		S&P Global, Inc.	4,662,832	0.27
	EOG Resources, Inc.	4,961,726	0.28	39,100		9,445,583	0.54
	Equity LifeStyle Properties, Inc.	13,171,670	0.75	·	Schlumberger NV	667,635	0.04
	Estee Lauder Cos., Inc. "A"  Evercore, Inc. "A"	2,405,182	0.14	137,490		6,482,654	0.37
	Evercore, Inc. "A"  Extra Space Storage, Inc.	8,644,370 13,762,589	0.49 0.79		Stanley Black & Decker, Inc.	4,426,720	0.25
	Facebook, Inc. "A"	52,020,682	2.97		State Street Corp.	1,965,335	0.11
	FedEx Corp.	2,772,123	0.16	307,746 47,909	Synchrony Financial Take-Two Interactive Software, Inc.	14,531,766 8,958,983	0.83 0.51
		,, 0		41,309	rano- i wo interactive outtware, IIIC.	0,550,505	0.31

Holdings		Security Description			Market Value USD	% of Shareholders' Equity
Commo	n Stocks	s – (Continu	ed)			
United St		ontinued)				
	26,190	Teledyne Ted	chnologies, Inc	<b>.</b>	10,880,897	0.62
	11,143	Tesla, Inc.			7,002,150	0.40
			er Scientific, Ir	nc.	3,550,118	0.20
		TJX Cos., In			11,299,696	0.65
		Torchmark C	•		7,925,435	0.45
		Union Pacific			20,745,074	1.19
			Service, Inc.	"B"	20,456,484	1.17
		United Renta			691,386	0.04
		UnitedHealth	alth Services.	Inc "D"	12,715,389 6,955,139	0.73
	. ,	Vail Resorts.		IIIC. B	10,676,222	0.40 0.61
	. ,	VeriSign, Inc			11,475,366	0.66
		-	naceuticals, In	c	13,550,715	0.77
		Visa, Inc. "A'		0.	31,755,494	1.82
		Voya Financi			8,352,142	0.48
		Vulcan Mate			1,473,487	0.08
		W R Berkley			12,886,070	0.74
		Walmart, Inc			22,383,744	1.28
		Walt Disney			28,470,630	1.63
	14,033	Wayfair, Inc.	"A"		4,481,018	0.26
			aceutical Servi	ices, Inc.	5,255,343	0.30
	137,494	Western Dig	ital Corp.		10,420,670	0.60
	522,291	Western Uni	on Co.		12,827,467	0.73
	23,024	Westlake Ch	emical Corp.		2,324,273	0.13
	96,968	Zoetis, Inc.			17,195,335	0.98
					1,667,931,004	95.37
TOTAL C		STOCKS 737,916)			1,726,963,652	98.75
	FFICIAL	EXCHANGE	URITIES ADM LISTING		1,726,963,652	98.75
MARKET DERIVAT (cost USI	IVES		IENTS EXCLU		1,726,963,652	98.75
Share C	lass Spe	ecific Forwa	rd Currency	Contract	s – (0.00%)	
			-		Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold	Maturi Da	ty Gain	Shareholders'
USD	504,585	EUR	413,816	23/06/202	21 956	0.00
			ARD CURRE GING PURPO		956	0.00
					HanP 1	0/
	Amount		Amount	Maturi	Unrealised tv Loss	% of Shareholders
Currency		Currency	Sold	Da		Equity
EUR 90	0,200,274	USD	109,834,606	23/06/202	21 (57,437)	(0.00)
			VARD CURRE GING PURPO		(57,437)	(0.00)
MARKET (cost USI		OF INVESTN 737,916)	IENTS		1,726,907,171	98.75
OTHER A	SSETS	AND LIABILI	TIES		21,893,334	1.25
	OI DEBS	' EQUITY			1,748,800,505	100.00

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost		
USD 1,379,737,916)	1,726,963,652	98.75
Unrealised gain on forward currency contracts held for hedging		
purposes	956	0.00
Unrealised loss on forward currency contracts held for hedging		
purposes	(57,437)	(0.00)
Other Assets and Liabilities	21,893,334	1.25
Shareholders' Equity	1,748,800,505	100.00

The counterparties for forward currency contracts were BNP Paribas S.A., HSBC Bank Plc. and Morgan Stanley & Co. International Plc.

The maximum individual counterparty exposure as at 31 May 2021 is 0.00% of the NAV.

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Internet	12.50
Software	10.05
Computers	9.17
Diversified Financial Services	6.65
Pharmaceuticals	4.90
Insurance	4.82
Real Estate Investment Trust	4.33
Transportation	4.26
Healthcare Services	4.20
Retail	3.94
Others	33.93
TOTAL COMMON STOCKS	98.75
Unrealised Gain on Forward Currency Contracts Held for Hedging Purposes	0.00
Unrealised Loss on Forward Currency Contracts Held for Hedging Purposes	(0.00)
Other Assets and Liabilities	1.25
TOTAL	100.00

Holdings		Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Transfera	ahle se	curities admitted to an official ex	rchange listing		Common Stock			
		s – 98.84%			United States – (0		007.054	0.00
Bermuda	OLOCK	3 – 30.04 /0			•	ANI Pharmaceuticals, Inc.	607,954	0.28 0.02
	18.264	Argo Group International Holdings				Anika Therapeutics, Inc.  Apellis Pharmaceuticals, Inc.	45,405 736,540	0.02
	.0,20.	Ltd.	979,498	0.44		Apergy Corp.	56,239	0.03
	50,032	DHT Holdings, Inc.	310,199	0.14		Arbor Realty Trust, Inc.	94,585	0.04
	1,898	Enstar Group Ltd.	481,750	0.22		ArcBest Corp.	219,700	0.10
	7,824	James River Group Holdings Ltd.	274,701	0.12		Arconic Rolled Products Corp.	360,879	0.16
	1,952	Triton International Ltd.	101,855	0.05		Ardelyx, Inc.	89,526	0.04
			2 140 002	0.07	9,398	Arlington Asset Investment Corp. "A"	37,968	0.02
			2,148,003	0.97	3,516	Armada Hoffler Properties, Inc.	45,989	0.02
Canada					7,948	Arrowhead Pharmaceuticals, Inc.	589,583	0.27
(	66,791	City Office REIT, Inc.	774,108	0.35	6,713	Artisan Partners Asset		
4	48,474	Ovintiv, Inc.	1,289,408	0.59		Management, Inc. "A"	340,349	0.15
			2,063,516	0.94		Atkore, Inc.	1,522,709	0.69
			2,003,510	0.94		Atlantic Capital Bancshares, Inc.	827,197	0.38
Germany						Atlantic Union Bankshares Corp.	177,960	0.08
7	70,884	Affimed NV	653,550	0.30		Avid Bioservices, Inc.	1,225,954	0.56
lundamed.						Avista Corp.	562,800	0.26
Ireland	10.052	Andreas Chinaina Care	04 044	0.04		Axcelis Technologies, Inc.	1,154,601	0.53
		Ardmore Shipping Corp. Endo International Plc.	84,341	0.04	,	B&G Foods, Inc.	31,939	0.01
		Prothena Corp., Plc.	1,162,820 509,535	0.33	•	Bancorp, Inc.	1,441,690	0.66
	10,033	Frottieria Corp., Fic.		0.23		Barnes Group, Inc.	40,263	0.02
			1,756,696	0.80	** *	Barrett Business Services, Inc. Bed Bath & Beyond, Inc.	114,201	0.05 0.06
					•	• •	142,199 127.973	0.06
Israel	10.100	One in a lateral district NV	054 440	0.40		Bel Fuse, Inc. "B" Belden, Inc.	668,771	0.30
	12,168	Sapiens International Corp., NV	351,412	0.16		Benchmark Electronics, Inc.	388,159	0.18
Monaco						BioCryst Pharmaceuticals, Inc.	90,098	0.04
	14,984	Costamare, Inc.	160,329	0.07	111,550	-	30,030	0.04
	11,334	Safe Bulkers, Inc.	41,936	0.02	111,000	Inc.	395,445	0.18
					1.714	BJ's Restaurants, Inc.	94,047	0.04
			202,265	0.09		Boise Cascade Co.	1,361,261	0.62
Panama					11,320	Bonanza Creek Energy, Inc.	489,137	0.22
4	46,706	Banco Latinoamericano de				Boot Barn Holdings, Inc.	982,162	0.45
		Comercio Exterior S.A. "E"	703,392	0.32	2,514	Bottomline Technologies DE, Inc.	95,079	0.04
December Disc					35,507	Brightcove, Inc.	527,634	0.24
Puerto Ric		EVERTEC Inc	0/ 150	0.04	962	Brinker International, Inc.	58,278	0.03
		EVERTEC, Inc.	84,158		14,716	Brookdale Senior Living, Inc.	100,216	0.05
		First BanCorp Triple-S Management Corp. "B"	185,063 56,398	0.08 0.03	1,853	Brooks Automation, Inc.	188,042	0.09
	2,230	inple-3 Management Corp. B		0.03	28,870	Buckle, Inc.	1,221,778	0.56
			325,619	0.15	459	*	20,384	0.01
					8,950	Byline Bancorp, Inc.	204,060	0.09
United Sta		4.000 []	504.007	0.00		Cadence BanCorp	216,284	0.10
		1-800-Flowers.com, Inc. "A"	561,627	0.26 0.30	4,933	The state of the s	522,158	0.24
		1st Source Corp. 3D Systems Corp.	661,109 200,627	0.30	.,	CAI International, Inc.	159,095	0.07
		AAR Corp.	120,027	0.05	•	Caleres, Inc.	507,615	0.23
		Abercrombie & Fitch Co. "A"	285,402	0.03		Calix, Inc.	760,978	0.35
,		ACI Worldwide, Inc.	892,692	0.41		Callaway Golf Co.	835,891	0.38
4		Adient Plc.	323,017	0.41		Camping World Holdings, Inc. "A"	395,096	0.18
		AdvanSix, Inc.	455,038	0.21		Cantel Medical Corp.	1,190,954	0.54
		Agree Realty Corp.	172,085	0.08		Capstead Mortgage Corp. Cardlytics, Inc.	167,345 25,954	0.08 0.01
4		Alcoa Corp.	1,778,888	0.81		CareDx, Inc.	1,229,570	
		Ambac Financial Group, Inc.	87,816	0.04		CareTrust REIT, Inc.	344,793	0.56 0.16
	10.552	Ambarella, Inc.	1,078,414	0.49		Cargurus, Inc.	589,180	0.10
		AMC Entertainment Holdings, Inc.	,,			Cars.com, Inc.	656,526	0.30
		"A"	848,967	0.39	•	Casella Waste Systems, Inc. "A"	31,453	0.01
2	24,871	American Assets Trust, Inc.	899,833	0.41		Cass Information Systems, Inc.	52,571	0.02
;	37,762	American Axle & Manufacturing			33,058		185,125	0.02
		Holdings, Inc.	424,445	0.19		Cato Corp. "A"	451,389	0.21
		American Eagle Outfitters, Inc.	464,583	0.21		CBIZ, Inc.	118,223	0.05
4	49,186	American Equity Investment Life				Century Casinos, Inc.	41,151	0.02
		Holding Co.	1,498,697	0.68		Cerence, Inc.	303,068	0.14
		American Vanguard Corp.	29,349	0.01		CEVA, Inc.	52,866	0.02
		Ameris Bancorp	1,390,168	0.63		ChannelAdvisor Corp.	932,097	0.42
		AMERISAFE, Inc.	786,182	0.36		ChemoCentryx, Inc.	22,861	0.01
(		Amicus Therapeutics, Inc.	297,715	0.14	•	Chimera Investment Corp.	64,112	0.03
		AMN Healthcare Services, Inc.	249,392	0.11		Churchill Downs, Inc.	1,511,567	0.69
		Amneal Pharmaceuticals, Inc.	209,199	0.10		Chuy's Holdings, Inc.	311,081	0.14
		Amphastar Pharmaceuticals, Inc.	1,113,144	0.51		Cinemark Holdings, Inc.	1,368,327	0.62
		AngioDynamics, Inc.	251,795	0.11		CIRCOR International, Inc.	30,994	0.01

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
	ss – (Continued)			Common Stock	,		
United States – (	Continued) Clearwater Paper Corp.	157 226	0.07	United States – (0	Continued) GMS, Inc.	59,071	0.02
	Cleveland-Cliffs, Inc.	157,336 457,494	0.07		Goodyear Tire & Rubber Co.	1,715,959	0.03 0.78
	CNX Resources Corp.	107,629	0.05	3,795	Goosehead Insurance, Inc. "A"	345,687	0.76
	Coeur Mining, Inc.	115,852	0.05	43,588	Gray Television, Inc.	1,010,806	0.46
	Cohen & Steers, Inc.	656,312	0.30	2,494		31,350	0.01
	Cohu, Inc.	236,388	0.11	1,111		16,243	0.01
	Collegium Pharmaceutical, Inc.	195,896	0.09	1,964	Greenhill & Co., Inc.	33,800	0.02
7,130	Columbus McKinnon Corp.	361,847	0.16	2,376	Group 1 Automotive, Inc.	383,082	0.17
11,138	Community Bankers Trust Corp.	97,680	0.04	1,664	Guaranty Bancshares, Inc.	63,764	0.03
74,818	Community Health Systems, Inc.	1,068,401	0.49	31,011	H&E Equipment Services, Inc.	1,132,522	0.52
22,769		1,075,608	0.49	7,923		331,815	0.15
	CommVault Systems, Inc.	1,249,506	0.57		Hancock Whitney Corp.	57,147	0.03
	Comstock Resources, Inc.	215,700	0.10	21,290	Hanger, Inc.	547,153	0.25
	CONMED Corp.	629,335	0.29		Hanmi Financial Corp.	125,976	0.06
	Conn's, Inc.	195,778	0.09		Harsco Corp.	192,060	0.09
	Cornerstone Building Brands, Inc.	177,308	0.08	6,119		42,588	0.02
	Cowen, Inc. "A" Crocs, Inc.	1,014,794 292,398	0.46 0.13	8,423	Haverty Furniture Cos., Inc. Haynes International, Inc.	1,441,811 285,540	0.66 0.13
	CryoLife, Inc.	114,224	0.13		Healthcare Realty Trust, Inc.	600,105	0.13
	CTS Corp.	560,394	0.25	·	Heartland Financial USA, Inc.	804,694	0.27
	CVB Financial Corp.	1,244,965	0.57		Hecla Mining Co.	217,963	0.10
	Daily Journal Corp.	57,098	0.03		Helix Energy Solutions Group, Inc.	298.680	0.14
	Daktronics, Inc.	37,538	0.02		Herc Holdings, Inc.	540,420	0.25
	Darling Ingredients, Inc.	1,648,905	0.75		Heska Corp.	215,319	0.10
	Daseke, Inc.	164,652	0.07		HNI Corp.	357,686	0.16
	Dave & Buster's Entertainment, Inc.	633,000	0.29	579		22,390	0.01
	Denali Therapeutics, Inc.	511,768	0.23	29,562	Home BancShares, Inc.	804,678	0.37
12,911	Digi International, Inc.	249,441	0.11	14,345	Hookipa Pharma, Inc.	243,148	0.11
12,057	Digital Turbine, Inc.	802,393	0.36	449	Houlihan Lokey, Inc.	33,186	0.01
1,310	Dillard's, Inc. "A"	174,754	0.08	1,791	Huron Consulting Group, Inc.	98,183	0.04
8,792	Domo, Inc. "B"	597,109	0.27	3,928	Ichor Holdings Ltd.	219,968	0.10
12,269		103,182	0.05	13,638	Immersion Corp.	122,742	0.06
	Eagle Pharmaceuticals, Inc.	587,513	0.27	11,156	ImmunoGen, Inc.	70,283	0.03
	Earthstone Energy, Inc. "A"	78,586	0.04	30,747		523,929	0.24
	EastGroup Properties, Inc.	1,162,803	0.53	22,171	Industrial Logistics Properties Trust	554,940	0.25
	Echo Global Logistics, Inc.	115,597	0.05	21,618	InfuSystem Holdings, Inc.	407,067	0.19
	Eiger BioPharmaceuticals, Inc.	156,364	0.07	4,344		357,728	0.16
	EMCOR Group, Inc.	236,636	0.11 0.30	16,595	Ingles Markets, Inc. "A"	1,023,082	0.47 0.02
	Emergent BioSolutions, Inc. Encore Wire Corp.	664,652 903,060	0.30	6,169	Innospec, Inc. Innoviva, Inc.	54,344 82,911	0.02
	EnerSys	961,185	0.44	2,375	Insperity, Inc.	220,376	0.10
	Ennis, Inc.	624,088	0.28	567	Inspire Medical Systems, Inc.	110,684	0.10
	Entravision Communications Corp.	024,000	0.20	11,156	Integer Holdings Corp.	1,030,033	0.47
00,101	"A"	178,825	0.08	4,555	Intellia Therapeutics, Inc.	345,952	0.16
4,476	Envestnet, Inc.	321,824	0.15	32,700	International Bancshares Corp.	1,516,953	0.69
788	Equity Bancshares, Inc. "A"	25,626	0.01	1,225	Intrepid Potash, Inc.	34,398	0.02
691	Esquire Financial Holdings, Inc.	17,095	0.01	5,967	Invacare Corp.	47,617	0.02
39,538	EW Scripps Co. "A"	855,998	0.39	226	Investors Title Co.	40,454	0.02
	Fate Therapeutics, Inc.	152,002	0.07	8,021	Invitae Corp.	241,994	0.11
	Federal Signal Corp.	249,899	0.11	·	Iridium Communications, Inc.	1,216,722	0.55
	Federated Hermes, Inc.	299,237	0.14		iRobot Corp.	99,082	0.04
	FibroGen, Inc.	94,806	0.04		Ironwood Pharmaceuticals, Inc.	43,200	0.02
	First Foundation, Inc.	1,302,648	0.59	2,409	0.	67,476	0.03
	First Internet Bancorp	549,874	0.25		John B Sanfilippo & Son, Inc.	440,582	0.20
	Flagstar Bancorp, Inc. Flexion Therapeutics, Inc.	475,753	0.22		Joint Corp.	921,920	0.42
- , -	Focus Financial Partners, Inc. "A"	67,321 212,616	0.03 0.10		Kadmon Holdings, Inc.	379,409	0.17
	FONAR Corp.	95,194	0.04	5,780		104,098	0.05
	FormFactor, Inc.	403.796	0.18	1,251	Kforce, Inc.	57,959 375,874	0.03 0.17
	Four Corners Property Trust, Inc.	16,983	0.01		Kimball Electronics, Inc.	20,051	0.17
	Franklin Electric Co., Inc.	437,200	0.20		Kinsale Capital Group, Inc.	1,376,379	0.63
	Fulton Financial Corp.	36,620	0.02		Kite Realty Group Trust	873,940	0.40
	Funko, Inc. "A"	551,306	0.25	·	Knowles Corp.	776,474	0.35
	G1 Therapeutics, Inc.	148,780	0.07	13,846		469,379	0.21
	Gaia, Inc.	220,897	0.10		Kraton Corp.	152,712	0.07
	GameStop Corp. "A"	1,076,788	0.49		Kura Oncology, Inc.	95,203	0.04
10,737		65,496	0.03		Lands' End, Inc.	108,588	0.05
	Genworth Financial, Inc. "A"	471,438	0.21		Lattice Semiconductor Corp.	36,110	0.02
2,023	G-III Apparel Group Ltd.	66,921	0.03	7,104	LeMaitre Vascular, Inc.	369,905	0.17
	Gladstone Commercial Corp.	611,385	0.28	95,408	Lexington Realty Trust	1,186,876	0.54
32 507	Glatfelter Corp.	469,076	0.21	5,602	LGI Homes, Inc.	1,001,918	0.46

Holdings	Security Description	Market Value USD	% of Shareholders' Equity	Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	ss – (Continued)			Common Stock	s – (Continued)		
United States - (	,			United States – (0	,		
	Limestone Bancorp, Inc.	23,096	0.01	19,342	PennyMac Mortgage Investment	075 000	0.47
	Liquidity Services, Inc. Lithia Motors, Inc. "A"	102,412 137,967	0.05 0.06	6 604	Trust Perficient, Inc.	375,622 478,922	0.17 0.22
	Louisiana-Pacific Corp.	1,951,425	0.89		Performance Food Group Co.	1,055,686	0.48
	M/I Homes, Inc.	266,079	0.12		Personalis, Inc.	14,183	0.01
3,155	Macerich Co.	51,300	0.02	36,308	Phibro Animal Health Corp. "A"	1,013,356	0.46
9,740	MACOM Technology Solutions				Photronics, Inc.	50,005	0.02
20,400	Holdings, Inc.	574,270	0.26		Physicians Realty Trust	419,019	0.19
	Macy's, Inc.  Madrigal Pharmaceuticals, Inc.	609,706 20,670	0.28 0.01	71,406	Piedmont Office Realty Trust, Inc. "A"	1,311,728	0.60
	Magnolia Oil & Gas Corp. "A"	189,052	0.09	16.867	PJT Partners. Inc. "A"	1,236,182	0.56
	MarineMax, Inc.	179,193	0.08	23,507	PotlatchDeltic Corp.	1,405,248	0.64
	Marten Transport Ltd.	1,185,613	0.54	14,720	Powell Industries, Inc.	512,256	0.23
6,027	Masonite International Corp.	714,079	0.32	1,294	•	39,014	0.02
	MasterCraft Boat Holdings, Inc.	84,241	0.04		Prestige Consumer Healthcare, Inc.	1,525,001	0.69
	Matador Resources Co.	504,192	0.23	23,722 395	Primoris Services Corp.  QAD, Inc. "A"	746,057	0.34 0.01
	Matrix Service Co.  Matthews International Corp. "A"	24,511 1,135,140	0.01 0.52		Quad via Graphics, Inc.	28,440 130,251	0.06
	McGrath RentCorp	1,392,693	0.63	25.281	•	668,177	0.30
	Medpace Holdings, Inc.	1,512,426	0.69	1,521		79,548	0.04
	MEI Pharma, Inc.	29,113	0.01	20,479		379,066	0.17
8,323	Merchants Bancorp	347,319	0.16	12,568	RadNet, Inc.	336,822	0.15
14,778	Meridian Bioscience, Inc.	317,431	0.14	32,163	•	633,611	0.29
	Merit Medical Systems, Inc.	1,341,169	0.61		Range Resources Corp.	393,142	0.18
	Meritage Homes Corp.	218,227	0.10	5,510	<u> </u>	1,071,695	0.49
	Meritor, Inc.	73,063	0.03	38,983	*	1,740,981	0.79
	MFA Financial, Inc.	62,551	0.03	3,641	REGENXBIO, Inc. Regional Management Corp.	53,085 169,343	0.02 0.08
	MicroStrategy, Inc. "A" Miller Industries, Inc.	273,755 138,155	0.12 0.06		Resideo Technologies, Inc.	202,542	0.09
	Minerals Technologies, Inc.	969,246	0.44		Retail Opportunity Investments Corp.	757,329	0.34
	Minerva Neurosciences, Inc.	110,986	0.05		Retail Value, Inc.	348,792	0.16
	Mirati Therapeutics, Inc.	517,466	0.24	11,406		107,102	0.05
11,593	Moelis & Co. "A"	617,791	0.28	1,071	REX American Resources Corp.	103,705	0.05
6,588	Monarch Casino & Resort, Inc.	475,654	0.22		Rexnord Corp.	765,926	0.35
	MRC Global, Inc.	745,821	0.34		RH	450,203	0.20
	Mustang Bio, Inc.	83,001	0.04		RPT Realty	36,579	0.02
27,681 14,297	Myriad Genetics, Inc. Natera, Inc.	802,472 1,347,921	0.36 0.61	30,881 12,580		1,487,847 299,907	0.68 0.14
	Nathan's Famous, Inc.	96,448	0.04	1,371		313,877	0.14
	National HealthCare Corp.	655,040	0.30	926		43,939	0.02
	National Storage Affiliates Trust	12,937	0.01	14,000		765,940	0.35
	National Western Life Group, Inc. "A"	181,764	0.08	41,665	Select Medical Holdings Corp.	1,675,766	0.76
5,497	Natural Grocers by Vitamin Cottage,			98,285		440,317	0.20
	Inc.	65,030	0.03	5,958	•	276,272	0.13
	Natus Medical, Inc.	731,213	0.33	1,520	•	142,926	0.06
	Navient Corp. Neogen Corp.	535,107	0.24 0.49	1,276	Shenandoah Telecommunications Co.	63,966	0.03
	NexPoint Residential Trust. Inc.	1,066,761 1,493,562	0.49	1 267	Shockwave Medical, Inc.	224,525	0.10
-,	NextCure, Inc.	94,351	0.04	11,648	•	803,945	0.37
	nLight, Inc.	191,312	0.09		Shyft Group, Inc.	26,419	0.01
	Noodles & Co.	220,538	0.10	11,689	Signet Jewelers Ltd.	713,029	0.32
499	Northeast Bank	14,551	0.01	2,765	Simpson Manufacturing Co., Inc.	312,086	0.14
	NorthWestern Corp.	1,493,765	0.68	6,636		725,182	0.33
	Novanta, Inc.	31,550	0.01		SM Energy Co.	339,847	0.15
	Novavax, Inc.	854,021	0.39		Sonos, Inc.	155,779	0.07
28,348	Oceaneering International, Inc. Oil States International, Inc.	404,242 175,150	0.18 0.08	2,696 10,507	Sorrento Therapeutics, Inc. Southside Bancshares, Inc.	21,730 446,863	0.01 0.20
	Old National Bancorp	114,609	0.05	1,939	·	128,071	0.06
	Onto Innovation, Inc.	97,152	0.04		SpartanNash Co.	84,835	0.04
2,031		37,919	0.02		Spirit of Texas Bancshares, Inc.	29,227	0.01
	OPKO Health, Inc.	681,978	0.31	14,569	SPS Commerce, Inc.	1,363,804	0.62
	Oppenheimer Holdings, Inc. "A"	1,149,607	0.52		STAAR Surgical Co.	1,300,799	0.59
	OptimizeRx Corp.	91,734	0.04		STAG Industrial, Inc.	299,610	0.14
	Organogenesis Holdings, Inc.	284,386	0.13		Stamps.com, Inc.	424,278	0.19
	Origin Bancorp, Inc.	79,008	0.04	3,806 18,034	·	74,407 407,388	0.03 0.19
	Oxford Industries, Inc. Pacira BioSciences, Inc.	119,207 14,764	0.05 0.01	34,946	•	1,424,399	0.19
	Pain Therapeutics, Inc.	73,051	0.03	25,271		1,528,390	0.70
	PDC Energy, Inc.	708,331	0.32	30,595	-	1,051,244	0.48
	Penn National Gaming, Inc.	1,887,757	0.86	32,088		239,697	0.11
				1 500	Sunrun, Inc.	71,760	0.03

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States - (0		0.40.707	0.44
	Super Micro Computer, Inc. Surmodics, Inc.	243,787	0.11
	Sykes Enterprises, Inc.	730,085 1,099,495	0.33 0.50
	Synchronoss Technologies, Inc.	68,425	0.03
9,020	Syros Pharmaceuticals, Inc.	63,050	0.03
	Tanger Factory Outlet Centers, Inc.	254,908	0.12
	Taylor Morrison Home Corp.	1,168,825	0.53
	Team, Inc. TechTarget, Inc.	235,038 98,672	0.11 0.04
	TEGNA, Inc.	451,649	0.21
	Tenable Holdings, Inc.	291,778	0.13
	Tenet Healthcare Corp.	1,662,379	0.76
	Tenneco, Inc. "A"	107,671	0.05
	Terreno Poalty Corp	998,405	0.45 0.77
	Terreno Realty Corp. Texas Roadhouse, Inc.	1,682,909 1,871,634	0.77
	TG Therapeutics, Inc.	250,530	0.11
	Thermon Group Holdings, Inc.	52,345	0.02
19,895	Tiptree, Inc.	214,468	0.10
	Titan Machinery, Inc.	492,129	0.22
	Towne Bank	431,225	0.20
	Translate Bio, Inc. Transocean Ltd.	345,347 72,593	0.16 0.03
	Tri Pointe Homes, Inc.	1,360,976	0.62
	TrueCar, Inc.	793,286	0.36
	Trustmark Corp.	916,873	0.42
	TTM Technologies, Inc.	136,119	0.06
	Turtle Beach Corp.	511,531	0.23
	Twist Bioscience Corp. Ultra Clean Holdings, Inc.	643,817 422,545	0.29 0.19
	Ultragenyx Pharmaceutical, Inc.	432,438	0.19
	United Bankshares, Inc.	1,235,173	0.56
	United States Steel Corp.	887,194	0.40
	Upland Software, Inc.	721,983	0.33
	Urban Edge Properties	191,957	0.09
	Urstadt Biddle Properties, Inc. "A" US Silica Holdings, Inc.	540,558 302,926	0.25 0.14
	Utah Medical Products, Inc.	222,615	0.10
	Vanda Pharmaceuticals, Inc.	60,548	0.03
28,545	Varonis Systems, Inc.	1,398,420	0.64
	Vectrus, Inc.	282,889	0.13
	Veracyte, Inc.	1,119,286	0.51
	Verastem, Inc. Vericel Corp.	48,576 78,018	0.02 0.04
	Verint Systems, Inc.	315,379	0.14
	Vicor Corp.	583,917	0.27
	Vir Biotechnology, Inc.	75,159	0.03
	Virtus Investment Partners, Inc.	781,426	0.36
	Vishay Intertechnology, Inc. Vishay Precision Group, Inc.	494,929 162,203	0.23 0.07
	Vista Outdoor, Inc.	377,879	0.07
	Visteon Corp.	361,219	0.16
	W&T Offshore, Inc.	130,289	0.06
	Wabash National Corp.	310,928	0.14
	Warrior Met Coal, Inc.	26,479	0.01
	Washington Federal, Inc. Washington Real Estate Investment	829,480	0.38
10,529	Trust	438,026	0.20
25,510	Werner Enterprises, Inc.	1,223,204	0.56
2,492	Weyco Group, Inc.	52,108	0.02
	WillScot Mobile Mini Holdings Corp.	744,774	0.34
	Xencor, Inc.	1,062,182	0.48
	Yelp, Inc. Y-mAbs Therapeutics, Inc.	1,393,034 16,908	0.63 0.01
	Zumiez, Inc.	303,291	0.01
.,	•	209,050,719	95.11
TOTAL COMMON			
(cost USD 180,90		217,255,172	98.8

Holdings	Security Description		Market Value USD	% of Shareholders' Equity
Mutual Funds –	0.35%			
1reland 769,335	Goldman Sachs US\$ Trea	asury		
	Liquid Reserves Fund (X Class) <sup>(a)(b)</sup>	Distribution	769,335	0.35
TOTAL MUTUAL I (cost USD 769,33			769,335	0.35
	RABLE SECURITIES AD EXCHANGE LISTING	MITTED		
(cost USD 181,670	0,667)		218,024,507	99.19
MARKET VALUE	OF INVESTMENTS EXCL	.UDING		
(cost USD 181,670	0,667)		218,024,507	99.19
Futures Contrac	ts – 0.01%			
		mmitment		
N		Market	Unrealised	% 0
Number of Contracts Sec	curity Description	Value USD	Gain USD	Shareholders Equity
	· ·			
200	D i-Russell Long 10 Index Futures 06/2021	569,625	18,228	0.01
UNREALISED GA	IN ON FUTURES CONTR	ACTS	18,228	0.01
MARKET VALUE (cost USD 181,670	OF INVESTMENTS 0,667)		218,042,735	99.20
OTHER ASSETS	AND LIABILITIES		1,750,747	0.80
SHAREHOLDERS	' EQUITY		219,793,482	100.00
				% of
TOTAL INVESTME	ENTS		Market Value USD	Shareholders Equity
Total Investments exc	luding derivatives (cost USD			
181,670,667)			218,024,507	99.19
Unrealised gain on fut Other Assets and Liab			18,228	0.01
			1,750,747	0.80
Shareholders' Eq			219,793,482	100.00

The maximum individual counterparty exposure as at 31 May 2021 is 0.01% of the NAV.

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

<sup>(</sup>b) The yield for this fund as at 31 May 2021 was 0.011%.

Allocation of Portfolio as at 31 May 2021	% of Shareholders' Equity
Common Stocks	
Real Estate Investment Trust	8.62
Banks	7.54
Retail	7.29
Biotechnology	6.66
Healthcare Products	6.13
Entertainment	4.16
Healthcare Services	4.08
Software	3.82
Insurance	3.79
Diversified Financial Services	3.67
Others	43.08
TOTAL COMMON STOCKS	98.84
Mutual Funds	0.35
Unrealised Gain on Futures Contracts	0.01
Other Assets and Liabilities	0.80
TOTAL	100.00

Holdings Security Description		Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transferable securities admitted to an of	ficial exchange listing					
Bonds – 83.09%						
Bermuda 950,000 China Oil & Gas Group Ltd.		USD	5.500%	25/01/2023	979,032	0.56
600,000 Li & Fung Ltd.		USD	5.250%	Perp.	437,314	0.25
					1,416,346	0.81
British Virgin Islands 2.620.000 CAS Capital No 1 Ltd. (c)		USD	4.000%	Dava	2 622 020	1.40
460,000 Celestial Miles Ltd. <sup>(c)</sup>		USD	4.000% 5.750%	Perp. Perp.	2,623,930 489,589	1.49 0.28
420,000 Champion Path Holdings Ltd.	d.	USD	4.850%	27/01/2028	441,184	0.25
810,000 Easy Tactic Ltd.		USD	5.875%	13/02/2023	764,182	0.44
210,000 Easy Tactic Ltd.		USD	8.625%	27/02/2024	198,307	0.11
450,000 Easy Tactic Ltd.		USD	8.625%	05/03/2024	425,712	0.24
200,000 Easy Tactic Ltd.	and the santas and the	USD	8.125%	11/07/2024	185,776	0.11
950,000 ENN Clean Energy Internati 2,240,000 Fortune Star BVI Ltd.	onal Investment Ltd.	USD USD	3.375% 6.850%	12/05/2026 02/07/2024	954,813 2,399,600	0.54 1.37
2,620,000 Fortune Star BVI Ltd.		USD	5.950%	19/10/2025	2,759,305	1.57
710,000 Fortune Star BVI Ltd.		USD	5.000%	18/05/2026	722,869	0.41
200,000 FPC Resources Ltd.		USD	4.375%	11/09/2027	214,237	0.12
200,000 Greenland Global Investmen		USD	5.600%	13/11/2022	186,937	0.11
720,000 Greenland Global Investmen		USD	6.125%	22/04/2023	653,400	0.37
200,000 Hejun Shunze Investment C	*	USD	10.400%	09/03/2023	108,000	0.06
1,410,000 Huarong Finance 2017 Co.,		USD	4.000%	Perp.	821,184	0.47
1,250,000 Huarong Finance 2019 Co., 730,000 Kunzhi Ltd.	Ltd.(9)	USD USD	4.250% 6.250%	Perp. 17/10/2020	617,625 61,935	0.35 0.04
600,000 New Metro Global Ltd.		USD	4.800%	15/12/2024	605,901	0.35
200,000 New Metro Global Ltd.		USD	4.500%	02/05/2026	198,275	0.11
380,000 Nuoxi Capital Ltd.		USD	5.350%	24/01/2023	87,400	0.05
2,010,000 NWD Finance BVI Ltd.(c)		USD	5.250%	Perp.	2,163,946	1.23
200,000 RKP Overseas Finance 201	6 A Ltd.	USD	7.950%	Perp.	197,785	0.11
200,000 RKPF Overseas 2019 A Ltd		USD	5.900%	05/03/2025	207,977	0.12
800,000 Sino-Ocean Land Treasure I		USD	4.900%	Perp.	705,532	0.40
780,296 Star Energy Geothermal Wa	ayang Windu Ltd.	USD	6.750%	24/04/2033	893,455	0.51
400,000 Studio City Finance Ltd. 650,000 Studio City Finance Ltd.		USD USD	6.000% 6.500%	15/07/2025 15/01/2028	422,164 701,187	0.24 0.40
1,000,000 Tianqi Finco Co., Ltd.		USD	3.750%	28/11/2022	892,622	0.51
					21,704,829	12.36
Cayman Islands						
1,340,000 21Vianet Group, Inc.		USD	7.875%	15/10/2021	1,354,934	0.77
900,000 Agile Group Holdings Ltd. <sup>(c)</sup>		USD	7.750%	Perp.	917,318	0.52
700,000 Agile Group Holdings Ltd. (c)		USD	7.875%	Perp.	721,126	0.41
300,000 Bright Scholar Education Ho 560,000 CAR, Inc.	oldings Ltd.	USD USD	7.450% 8.875%	31/07/2022 10/05/2022	307,500 577,010	0.18 0.33
940,000 CAR, Inc.		USD	9.750%	31/03/2024	986,706	0.56
200,000 Central China Real Estate L	td.	USD	7.900%	07/11/2023	194,500	0.11
500,000 Central China Real Estate L	td.	USD	7.750%	24/05/2024	468,750	0.27
200,000 Central China Real Estate L	td.	USD	7.250%	16/07/2024	182,617	0.10
510,000 Central China Real Estate L		USD	7.500%	14/07/2025	455,076	0.26
200,000 CFLD Cayman Investment L		USD	6.920%	16/06/2022	76,854	0.04
200,000 CFLD Cayman Investment L	.td.	USD	8.050%	13/01/2025	76,425	0.04
200,000 China Aoyuan Group Ltd. 820,000 China Aoyuan Group Ltd.		USD USD	6.350% 5.980%	08/02/2024 18/08/2025	199,500 783,182	0.11 0.45
760,000 China Aoyuan Group Ltd.		USD	5.880%	01/03/2027	692,882	0.43
250,000 China Evergrande Group		USD	11.500%	22/01/2023	236,658	0.13
1,180,000 China Evergrande Group		USD	10.000%	11/04/2023	1,082,432	0.62
2,580,000 China Evergrande Group		USD	7.500%	28/06/2023	2,225,211	1.27
350,000 China Evergrande Group		USD	10.500%	11/04/2024	311,265	0.18
200,000 China SCE Group Holdings		USD	7.250%	19/04/2023	207,533	0.12
200,000 China SCE Group Holdings		USD	7.375%	09/04/2024	210,057	0.12
800,000 China SCE Group Holdings 520,000 China SCE Group Holdings		USD USD	5.950% 7.000%	29/09/2024 02/05/2025	812,000 537,218	0.46 0.31
410,000 China SCE Group Holdings		USD	6.000%	04/02/2026	403,221	0.31
750,000 Country Garden Holdings C		USD	3.125%	22/10/2025	756,094	0.43
940,000 eHi Car Services Ltd.	•	USD	7.750%	14/11/2024	963,500	0.55
250,000 Fantasia Holdings Group Co	o., Ltd.	USD	12.250%	18/10/2022	248,996	0.14
200,000 Fantasia Holdings Group Co		USD	10.875%	09/01/2023	194,591	0.11
480,000 Fantasia Holdings Group Co		USD	11.875%	01/06/2023	466,837	0.27
530,000 Fantasia Holdings Group Co	o., Ltd.	USD	9.250%	28/07/2023	484,692	0.28
1,470,000 JD.com, Inc.		USD	3.875%	29/04/2026	1,622,279	0.92

Bonds – (Con Cayman Island 840,00 1.360,00			Interest Rate <sup>(a)</sup>	Maturity Date(b)	USD	Equity
Cayman Island 840,00	tinued)					
840,00	· · · · · · · · · · · · · · · · · · ·					
1 360 00	00 Kaisa Group Holdings Ltd.	USD	11.500%	30/01/2023	867,638	0.49
1,500,00	00 Kaisa Group Holdings Ltd.	USD	9.375%	30/06/2024	1,347,022	0.77
890,00	00 Kaisa Group Holdings Ltd. (c)	USD	10.875%	Perp.	874,343	0.50
200,00	00 KWG Group Holdings Ltd.	USD	5.950%	10/08/2025	203,750	0.12
	0 KWG Group Holdings Ltd.	USD	6.000%	14/08/2026	901,777	0.51
	00 KWG Group Holdings Ltd.	USD	7.400%	13/01/2027	1,057,261	0.60
	O Longfor Group Holdings Ltd.	USD	3.900%	16/04/2023	803,899	0.46
400,00		USD	5.250%	26/04/2026	417,886	0.24
900,00		USD	5.750%	21/07/2028	960,876	0.55
450.00	00 Melco Resorts Finance Ltd. 00 MGM China Holdings Ltd.	USD USD	5.375% 5.250%	04/12/2029 18/06/2025	1,368,784 469,190	0.78 0.27
1,240,00	3	USD	5.875%	15/05/2026	1,303,621	0.74
	0 Modern Land China Co., Ltd.	USD	9.800%	11/04/2023	381,492	0.22
1,530,00	·	USD	11.950%	04/03/2024	1,460,492	0.83
760,00	•	USD	0.000%	Perp.	372,163	0.21
960,00	0 0 1	USD	7.950%	06/07/2024	1,008,350	0.57
200,00		USD	6.250%	10/08/2024	209,127	0.12
430,00		USD	13.000%	30/10/2021	449,350	0.26
600,00	·	USD	9.700%	16/04/2023	626,955	0.36
680,00	·	USD	7.300%	13/01/2025	666,429	0.38
600,00	00 Ronshine China Holdings Ltd.	USD	8.100%	09/06/2023	600,667	0.34
440,00	00 Ronshine China Holdings Ltd.	USD	7.350%	15/12/2023	428,105	0.24
200,00	00 Ronshine China Holdings Ltd.	USD	7.100%	25/01/2025	186,499	0.11
200,00		USD	6.500%	09/07/2023	206,725	0.12
	0 Sunac China Holdings Ltd.	USD	7.500%	01/02/2024	737,095	0.42
800,00	<u> </u>	USD	5.950%	26/04/2024	815,080	0.46
800,00		USD	7.000%	09/07/2025	831,000	0.47
	0 Times China Holdings Ltd.	USD	6.750%	16/07/2023	206,819	0.12
390,00		USD	5.550%	04/06/2024	392,761	0.22
1,050,00		USD	6.750%	08/07/2025	1,089,708	0.62
	00 VLL International, Inc.	USD	5.750%	28/11/2024	439,297	0.25
380,00 800,00	•	USD USD	7.250% 5.500%	20/07/2027 15/01/2026	395,200 839,948	0.23 0.48
1,110,00	,	USD	5.500%	01/10/2027	1,163,313	0.46
1,610,00		USD	5.625%	26/08/2028	1,691,744	0.96
480,00	•	USD	6.000%	25/10/2023	453,360	0.26
670,00	. •	USD	7.700%	20/02/2025	621,425	0.35
2,390,00		USD	5.375%	Perp.	2,174,900	1.24
1,600,00	. •	USD	7.875%	14/04/2024	1,632,508	0.93
350,00	O Zhenro Properties Group Ltd.	USD	6.700%	04/08/2026	334,775	0.19
					49,748,298	28.33
Hong Kong						
1,490,00	00 Bank of East Asia Ltd. (c)	USD	5.825%	Perp.	1,607,770	0.92
810,00	00 Far East Horizon Ltd. <sup>(c)</sup>	USD	4.350%	Perp.	805,950	0.46
1,000,00	00 Wanda Group Overseas Ltd.	USD	8.875%	21/03/2023	940,000	0.53
					3,353,720	1.91
India						
1,010,00	NO Adani Green Energy UP Ltd. Via Prayatna Developers Pvt L		6.0500/	10/10/0001	1 100 000	0.04
700.00	Parampujya Solar Energy Pvt Ltd.	USD USD	6.250% 6.125%	10/12/2024	1,123,022 707,059	0.64 0.40
	00 Delhi International Airport Ltd. 00 Future Retail Ltd.	USD	5.600%	31/10/2026 22/01/2025	707,059 590,150	0.40
	0 JSW Hydro Energy Ltd.	USD	4.125%	18/05/2031	1,687,326	0.34
	10 Saw Hydro Erlergy Etd. 10 ReNew Power Pvt Ltd.	USD	5.875%	05/03/2027	1,886,800	1.07
	00 ReNew Power Synthetic	USD	6.670%	12/03/2024	979,797	0.56
	0 Shriram Transport Finance Co., Ltd.	USD	5.950%	24/10/2022	204,664	0.12
	00 Shriram Transport Finance Co., Ltd.	USD	5.100%	16/07/2023	656,294	0.37
	00 Shriram Transport Finance Co., Ltd.	USD	4.400%	13/03/2024	990,000	0.56
	00 Tata Motors Ltd.	USD	5.875%	20/05/2025	429,500	0.25
1,610,00	90 Yes Bank Ifsc Banking Unit Branch	USD	3.750%	06/02/2023	1,595,498	0.91
					10,850,110	6.18
Indonesia				04/20/20	4.000 1.=	
	00 ABM Investama Tbk PT	USD	7.125%	01/08/2022	1,333,157	0.76
	00 Alam Sutera Realty Tbk PT	USD	6.000%	02/05/2024	281,641	0.16
950,00	·	USD	6.250%	02/11/2025	723,736	0.41
	00 Bank Negara Indonesia Persero Tbk PT	USD	3.750%	30/03/2026	562,375	0.32
	00 Bukit Makmur Mandiri Utama PT	USD	7.750%	10/02/2026	945,297	0.54
000,00	00 Cikarang Listrindo Tbk PT	USD	4.950%	14/09/2026	620,181	0.35

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds – (Contir	nued)					
Indonesia – (Cont	· ·					
1,100,000	Gajah Tunggal Tbk PT	USD	8.375%	10/08/2022	1,075,316	0.61
1,120,000	Pakuwon Jati Tbk PT	USD	4.875%	29/04/2028	1,150,800	0.65
860,000	Perusahaan Gas Negara Tbk PT	USD	5.125%	16/05/2024	952,514	0.54
400,000	Saka Energi Indonesia PT	USD	4.450%	05/05/2024	360,514	0.21
200,000	Sri Rejeki Isman Tbk PT	USD .	7.250%	16/01/2025	46,601	0.03
					8,052,132	4.58
Japan 570,000	Rakuten Group, Inc. <sup>(c)</sup>	USD	5.125%	Perp.	589,380	0.34
	Rakuten Group, Inc. (c)	USD	6.250%	Perp.	392,755	0.22
	SoftBank Group Corp.	USD	5.125%	19/09/2027	1,512,300	0.86
	SoftBank Group Corp. (c)	USD	6.000%	Perp.	611,250	0.35
	SoftBank Group Corp. (c)	USD	6.875%	Perp.	242,075	0.14
200,000	Consum Croup Corp.		0.07070	1 отр.	3,347,760	1.91
Luxembourg					3,347,700	1.91
-	Puma International Financing S.A.	USD	5.000%	24/01/2026	2,604,162	1.48
Mauritius						
200,000	Azure Power Solar Energy Pvt Ltd.	USD	5.650%	24/12/2024	212,745	0.12
1,710,000	Clean Renewable Power Mauritius Pte Ltd.	USD	4.250%	25/03/2027	1,731,247	0.99
1,270,000	Cliffton Ltd.	USD	6.250%	25/10/2025	1,270,210	0.72
	Greenko Mauritius Ltd.	USD	6.250%	21/02/2023	206,750	0.12
400,000	Greenko Solar Mauritius Ltd.	USD	5.550%	29/01/2025	413,000	0.24
	Greenko Solar Mauritius Ltd.	USD	5.950%	29/07/2026	1,077,500	0.61
	India Green Power Holdings	USD	4.000%	22/02/2027	1,703,344	0.97
., ,	Network i2i Ltd. <sup>(c)</sup>	USD	5.650%	Perp.	3,500,272	1.99
2,490,000	UPL Corp., Ltd. <sup>(c)</sup>	USD .	5.250%	Perp.	2,513,692	1.43
					12,628,760	7.19
Netherlands						
	Jababeka International BV	USD	6.500%	05/10/2023	196,330	0.11
	Mong Duong Finance Holdings BV	USD	5.125%	07/05/2029	4,241,325	2.42
400,000	Royal Capital BV <sup>(c)</sup>	USD .	5.000%	Perp.	425,156	0.24
					4,862,811	2.77
Pakistan 260 000	Pakistan Government International Bond	USD	7.375%	08/04/2031	272,675	0.16
Philippines	ranstan Government international bond	030	1.31376	06/04/2031	272,073	0.10
	SMC Global Power Holdings Corp.(c)	USD	7.000%	Perp.	1,150,200	0.65
Singapore						
200,000	ABJA Investment Co., Pte Ltd.	USD	5.950%	31/07/2024	217,464	0.12
1,200,000	ABJA Investment Co., Pte Ltd.	USD	5.450%	24/01/2028	1,278,564	0.73
1,010,000	Continuum Energy Levanter Pte Ltd.	USD	4.500%	09/02/2027	1,029,450	0.58
	Global Prime Capital Pte Ltd.	USD	5.950%	23/01/2025	679,882	0.39
	Indika Energy Capital IV Pte Ltd.	USD	8.250%	22/10/2025	1,698,915	0.97
	Innovate Capital Pte Ltd.—Series MCB <sup>(c)</sup>	USD	6.000%	11/12/2024	91,312	0.05
	JGC Ventures Pte Ltd.	USD	10.750%	30/08/2021	175,875	0.10
	Jollibee Worldwide Pte Ltd. (c)	USD	3.900%	Perp.	396,261	0.22
	LLPL Capital Pte Ltd.	USD	6.875%	04/02/2039	1,540,285	0.88
	LMIRT Capital Pte Ltd.	USD	7.500%	09/02/2026	963,413	0.55
	Medco Oak Tree Pte Ltd.	USD	7.375%	14/05/2026	1,914,504	1.09
	Parkway Pantai Ltd. (c)	USD	4.250%	Perp.	2,381,989	1.36
	SSMS Plantation Holdings Pte Ltd.	USD	7.750%	23/01/2023	624,000	0.35
	TBLA International Pte Ltd.	USD	7.000%	24/01/2023	269,261	0.15
	Theta Capital Pte Ltd.	USD	8.125%	22/01/2025	1,154,301	0.66
	TML Holdings Pte Ltd.	USD	5.500%	03/06/2024	312,375	0.18
1,600,000	Trafigura Group Pte Ltd. <sup>(c)</sup>	USD .	6.875%	Perp.	1,628,208	0.93
					16,356,059	9.31
Thailand	16 11 1 DOL(C)				0//	
200,000	Kasikornbank PCL <sup>(c)</sup> Krung Thai Bank PCL <sup>(c)</sup>	USD USD	5.275% 4.400%	Perp. Perp.	211,865 545,494	0.12 0.31

			- (a)	(b)	Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Contii United Kingdom	nued)					
470,000	Vedanta Resources Finance II Plc.	USD	8.950%	11/03/2025	467,086	0.27
6,290,000	Vedanta Resources Ltd.	USD	6.125%	09/08/2024	5,410,878	3.08
		•			5,877,964	3.35
United States						
	Periama Holdings LLC	USD	5.950%	19/04/2026	1,609,524	0.91
1,300,000	Resorts World Las Vegas LLC Via RWLV Capital, Inc.	USD	4.625%	06/04/2031	1,331,863	0.76
					2,941,387	1.67
TOTAL BONDS (cost USD 146,02	24 997)				145,924,572	83.09
140,02	,001)				140,024,012	
					Market Value	% of Shareholders
Holdings	Security Description				USD	Equity
Mutual Funds –	1.34%					
2,363,181	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution	on Class) <sup>(d)(e)</sup>			2,363,181	1.34
TOTAL MUTUAL	FUNDS					
(cost USD 2,363,	181)				2,363,181	1.34
TOTAL TRANSFE (cost USD 148,38	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE 38,178)	LISTING			148,287,753	84.43
						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders Equity
Transferable se	curities dealt in another regulated market					
Bonds – 11.72% Australia	<u> </u>					
	NCIG Holdings Pty Ltd. (f)	USD	12.500%	26/08/2031	1,284,000	0.73
	Scentre Group Trust 2 <sup>(c)</sup>	USD	4.750%	24/09/2080	1,593,495	0.91
		•			2,877,495	1.64
British Virgin Isla	inds					
	Studio City Finance Ltd.	USD	5.000%	15/01/2029	407,659	0.23
	Studio City Finance Ltd. 144A <sup>(9)</sup>	USD	5.000%	15/01/2029	2,006,322	1.14
400,000	Yingde Gases Investment Ltd.	USD	6.250%	19/01/2023	412,028	0.24
					2,826,009	1.61
Cayman Islands	24) (anot Croup Inc. 444) (g)	LICD	2.0740/	04/02/2026	0.040.745	1.15
	21Vianet Group, Inc. 144A <sup>(g)</sup> iQIYI, Inc.	USD USD	3.074% 3.750%	01/02/2026 01/12/2023	2,018,715 820,508	1.15 0.47
			3.73070	01/12/2023		0.93
	iQIYI Inc		2 000%	01/04/2025	1 627 078	
1,780,000	·	USD	2.000% 4.000%	01/04/2025 15/12/2026	1,627,078 145.761	
1,780,000 150,000	iQIYI, Inc.		2.000% 4.000% 5.600%	01/04/2025 15/12/2026 Perp.	1,627,078 145,761 176,201	0.08
1,780,000 150,000 200,000	·	USD USD	4.000%	15/12/2026	145,761	0.08
1,780,000 150,000 200,000 1,230,000	iQIYI, Inc. King Talent Management Ltd. <sup>(c)</sup>	USD USD USD	4.000% 5.600%	15/12/2026 Perp.	145,761 176,201	0.08 0.10 0.74
1,780,000 150,000 200,000 1,230,000 2,040,000 590,000	iQIYÍ, Inc. King Talent Management Ltd. <sup>(c)</sup> Melco Resorts Finance Ltd. MGM China Holdings Ltd. NIO, Inc. 144A <sup>(g)</sup>	USD USD USD USD	4.000% 5.600% 5.625%	15/12/2026 Perp. 17/07/2027	145,761 176,201 1,297,422	0.08 0.10 0.74 1.20
1,780,000 150,000 200,000 1,230,000 2,040,000 590,000 1,090,000	iQIYİ, İnc. King Talent Management Ltd. <sup>(c)</sup> Melco Resorts Finance Ltd. MGM China Holdings Ltd. NIO, Inc. 144A <sup>(g)</sup> NIO, Inc. 144A <sup>(g)</sup>	USD USD USD USD USD USD USD	4.000% 5.600% 5.625% 4.750% 2.910% 0.500%	15/12/2026 Perp. 17/07/2027 01/02/2027 01/02/2026 01/02/2027	145,761 176,201 1,297,422 2,106,514 516,186 920,669	0.08 0.10 0.74 1.20 0.29 0.52
1,780,000 150,000 200,000 1,230,000 2,040,000 590,000 1,090,000	iQIYÍ, Inc. King Talent Management Ltd. <sup>(c)</sup> Melco Resorts Finance Ltd. MGM China Holdings Ltd. NIO, Inc. 144A <sup>(g)</sup>	USD USD USD USD USD USD	4.000% 5.600% 5.625% 4.750% 2.910%	15/12/2026 Perp. 17/07/2027 01/02/2027 01/02/2026	145,761 176,201 1,297,422 2,106,514 516,186	0.08 0.10 0.74 1.20 0.29
1,780,000 150,000 200,000 1,230,000 2,040,000 590,000 1,090,000	iQIYİ, İnc. King Talent Management Ltd. <sup>(c)</sup> Melco Resorts Finance Ltd. MGM China Holdings Ltd. NIO, Inc. 144A <sup>(g)</sup> NIO, Inc. 144A <sup>(g)</sup>	USD USD USD USD USD USD USD	4.000% 5.600% 5.625% 4.750% 2.910% 0.500%	15/12/2026 Perp. 17/07/2027 01/02/2027 01/02/2026 01/02/2027	145,761 176,201 1,297,422 2,106,514 516,186 920,669	0.08 0.10 0.74 1.20 0.29 0.52
1,780,000 150,000 200,000 1,230,000 2,040,000 590,000 1,090,000 200,000	iQIYI, Inc. King Talent Management Ltd. (c) Melco Resorts Finance Ltd. MGM China Holdings Ltd. NIO, Inc. 144A (9) NIO, Inc. 144A (9) Yuzhou Group Holdings Co., Ltd.	USD USD USD USD USD USD USD USD USD	4.000% 5.600% 5.625% 4.750% 2.910% 0.500%	15/12/2026 Perp. 17/07/2027 01/02/2027 01/02/2026 01/02/2027 26/02/2024	145,761 176,201 1,297,422 2,106,514 516,186 920,669 194,000 9,823,054	0.08 0.10 0.74 1.20 0.29 0.52 0.11
1,780,000 150,000 200,000 1,230,000 2,040,000 590,000 1,090,000 200,000	iQIYİ, İnc. King Talent Management Ltd. <sup>(c)</sup> Melco Resorts Finance Ltd. MGM China Holdings Ltd. NIO, Inc. 144A <sup>(g)</sup> NIO, Inc. 144A <sup>(g)</sup>	USD USD USD USD USD USD USD	4.000% 5.600% 5.625% 4.750% 2.910% 0.500%	15/12/2026 Perp. 17/07/2027 01/02/2027 01/02/2026 01/02/2027	145,761 176,201 1,297,422 2,106,514 516,186 920,669 194,000	0.08 0.10 0.74 1.20 0.29 0.52
1,780,000 150,000 200,000 1,230,000 2,040,000 590,000 1,090,000 200,000 Indonesia 450,000 Netherlands	iQIYI, Inc. King Talent Management Ltd. (c) Melco Resorts Finance Ltd. MGM China Holdings Ltd. NIO, Inc. 144A (9) NIO, Inc. 144A (9) Yuzhou Group Holdings Co., Ltd.	USD USD USD USD USD USD USD USD USD	4.000% 5.600% 5.625% 4.750% 2.910% 0.500%	15/12/2026 Perp. 17/07/2027 01/02/2027 01/02/2026 01/02/2027 26/02/2024	145,761 176,201 1,297,422 2,106,514 516,186 920,669 194,000 9,823,054	0.08 0.10 0.74 1.20 0.29 0.52 0.11
1,780,000 150,000 200,000 1,230,000 2,040,000 590,000 1,090,000 200,000  Indonesia 450,000  Netherlands 3,130,000  Thailand	iQIYİ, İnc. King Talent Management Ltd. <sup>(c)</sup> Melco Resorts Finance Ltd. MGM China Holdings Ltd. NIO, Inc. 144A <sup>(g)</sup> NIO, Inc. 144A <sup>(g)</sup> Yuzhou Group Holdings Co., Ltd.  Chandra Asri Petrochemical Tbk PT	USD USD USD USD USD USD USD USD USD	4.000% 5.600% 5.625% 4.750% 2.910% 0.500% 8.500%	15/12/2026 Perp. 17/07/2027 01/02/2027 01/02/2026 01/02/2027 26/02/2024	145,761 176,201 1,297,422 2,106,514 516,186 920,669 194,000 9,823,054 462,258	0.08 0.10 0.74 1.22 0.29 0.52 0.11 5.59
1,780,000 150,000 200,000 1,230,000 2,040,000 590,000 1,090,000 200,000  Indonesia 450,000  Netherlands 3,130,000  Thailand 800,000  United States	iQIYİ, İnc. King Talent Management Ltd. (c) Melco Resorts Finance Ltd. MGM China Holdings Ltd. NIO, Inc. 144A (g) NIO, Inc. 144A (g) Yuzhou Group Holdings Co., Ltd.  Chandra Asri Petrochemical Tbk PT  Greenko Dutch BV  Bangkok Bank PCL (c)	USD USD USD USD USD USD USD USD USD USD	4.000% 5.600% 5.625% 4.750% 2.910% 0.500% 8.500% 4.950% 3.850%	15/12/2026 Perp. 17/07/2027 01/02/2027 01/02/2026 01/02/2024 08/11/2024 29/03/2026 25/09/2034	145,761 176,201 1,297,422 2,106,514 516,186 920,669 194,000 9,823,054 462,258 3,204,071	0.08 0.16 0.74 1.22 0.29 0.52 0.11 5.59 0.26
1,780,000 150,000 200,000 1,230,000 2,040,000 590,000 1,090,000 200,000  Indonesia 450,000  Netherlands 3,130,000  Thailand 800,000  United States 570,000  TOTAL BONDS	iQIYİ, İnc. King Talent Management Ltd. (c) Melco Resorts Finance Ltd. MGM China Holdings Ltd. NIO, Inc. 144A (g) NIO, Inc. 144A (g) Yuzhou Group Holdings Co., Ltd.  Chandra Asri Petrochemical Tbk PT  Greenko Dutch BV  Bangkok Bank PCL (c)  Austin BidCo, Inc.	USD USD USD USD USD USD USD USD USD USD	4.000% 5.600% 5.625% 4.750% 2.910% 0.500% 8.500%	15/12/2026 Perp. 17/07/2027 01/02/2027 01/02/2026 01/02/2024 08/11/2024 29/03/2026	145,761 176,201 1,297,422 2,106,514 516,186 920,669 194,000 9,823,054 462,258 3,204,071 819,462 567,863	0.08 0.16 0.74 1.22 0.29 0.52 0.11 5.59 0.26
1,780,000 150,000 200,000 1,230,000 2,040,000 590,000 1,090,000 200,000  Indonesia 450,000  Netherlands 3,130,000  Thailand 800,000  United States 570,000  TOTAL BONDS (cost USD 20,487	iQIYİ, İnc. King Talent Management Ltd. (c) Melco Resorts Finance Ltd. MGM China Holdings Ltd. NIO, Inc. 144A (g) NIO, Inc. 144A (g) Yuzhou Group Holdings Co., Ltd.  Chandra Asri Petrochemical Tbk PT  Greenko Dutch BV  Bangkok Bank PCL (c)  Austin BidCo, Inc.	USD USD USD USD USD USD USD USD USD USD	4.000% 5.600% 5.625% 4.750% 2.910% 0.500% 8.500% 4.950% 3.850%	15/12/2026 Perp. 17/07/2027 01/02/2027 01/02/2026 01/02/2024 08/11/2024 29/03/2026 25/09/2034	145,761 176,201 1,297,422 2,106,514 516,186 920,669 194,000 9,823,054 462,258 3,204,071	0.08 0.11 0.74 1.22 0.29 0.52 0.11 5.59 0.26

							Market Value	% of Shareholders'
Holdings	Security Description			Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds - 0.50								
400,0	000 Central China Real Esta	te Ltd.		USD	7.250%	13/08/2024	361,938	0.21
	100 Delta Merlin Dunia Teksi 100 Delta Merlin Dunia Teksi			USD USD	1.500% 34.344%	26/06/2028 26/06/2032	41,596 12,206	0.02 0.01
							53,802	0.03
Singapore 450,0	00 Tiger Holdco Pte Ltd. 14	4A <sup>(g)</sup>		USD	13.000%	10/06/2023	455,872	0.26
TOTAL BOND (cost USD 910							871,612	0.50
TOTAL OTHE (cost USD 910	R TRANSFERABLE SECUR 0,146)	ITIES					871,612	0.50
MARKET VAL (cost USD 169	UE OF INVESTMENTS EXC 9,786,078)	LUDING DERIVATIVES					169,739,577	96.65
Futures Con	tracts – (0.01%)							
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
39	USD US Treasury Notes 2YR Future	es 30/09/2021			Long	8,608,031	3,047	0.00
UNREALISED	GAIN ON FUTURES CONT	RACTS					3,047	0.00
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
(4) (29) (59) (12)	USD US Treasury Long Bond Future US Treasury Notes 10YR Futur US Treasury Notes 5YR Future US Treasury Ultra Long Notes	res 21/09/2021 es 30/09/2021			Short Short Short Short	(625,750) (3,823,922) (7,305,398) (1,738,125)	(1,437) (5,347) (10,141) (1,185)	(0.00) (0.00) (0.01) (0.00)
						(13,493,195)	(18,110)	(0.01)
	LOSS ON FUTURES CONT	RACTS					(18,110)	(0.01)
Forward Cur	rency Contracts – 0.00%						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Maturity Date	Gain USD	Shareholders' Equity
HKD	2,166,858	USD	278,958			02/06/2021	215	0.00
UNREALISED	GAIN ON FORWARD CURI	RENCY CONTRACTS					215	0.00
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% of Shareholders' Equity
USD	257,439	HKD	2,000,000			02/06/2021	(237)	(0.00)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRACTS					(237)	(0.00)
Share Class	Specific Forward Curren	cy Contracts – 0.00%						
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% of Shareholders' Equity
AUD USD	216,612 167,752	USD AUD	166,888 216,612			01/06/2021 01/06/2021	44 819	0.00
EUR SGD	128,576 478,124	USD USD	153,035 358,985			25/06/2021 13/08/2021	3,454 2,148	0.00
UNREALISED	GAIN ON FORWARD CURI	RENCY CONTRACTS HEL	D FOR HEDGING PURI	POSES			6,465	0.00

#### Share Class Specific Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold	Unrealised Maturity Loss Date USD	Shareholders
GBP	114,060	USD	162,034	05/08/2021 (573)	, ,
AUD	214,612	USD	166,265	20/08/2021 (821)	) (0.00)
UNREALISED LOSS	ON FORWARD CUR	RENCY CONTRACTS	HELD FOR HEDGING PURPOSES	(1,394)	(0.00)
MARKET VALUE OF (cost USD 169,786,0				169,729,563	96.64
OTHER ASSETS AN	ID LIABILITIES			5,897,904	3.36
SHAREHOLDERS' E	EQUITY			175,627,467	100.00
TOTAL INVESTMEN	ITS			Market Value USD	% of Shareholders' Equity
Total Investments exclud	ling derivatives (cost USD	169,786,078)		169,739,577	96.65
Unrealised gain on future	es contracts			3,047	0.00
Unrealised loss on future	es contracts			(18,110)	(0.01)
Unrealised gain on forwa	•			215	
Unrealised loss on forwa				(237)	(0.00)
	ard currency contracts held			6,465	0.00
	ard currency contracts held	for hedging purposes		(1,394)	(0.00)
Other Assets and Liabilit	ties			5,897,904	3.36
Shareholders' Equit	tv			175.627.467	100.00

The Futures Commission Merchant was BofA Securities, Inc.

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Bank of America N.A., Citibank N.A., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., State Street Bank & Trust and Westpac Banking Corp.

The maximum individual counterparty exposure as at 31 May 2021 is 0.00% of the NAV.

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

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

 $<sup>^{\</sup>rm (c)}\,$  Variable and floating coupon rates are those quoted as of 31 May 2021.

<sup>(</sup>d) A related party to Goldman Sachs Funds.

<sup>(</sup>e) The yield for this fund as at 31 May 2021 was 0.011%.

<sup>(</sup>f) This security has a step up coupon which moves to the second rate at a set date in the future.

<sup>(9) 144</sup>A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Transferable se	curities admitted to an official exchange listing					
Bonds – 70.62% Argentina						
-	Arcor SAIC	USD	6.000%	06/07/2023	14,805,258	0.36
	Cia General de Combustibles S.A.	USD	9.500%	07/11/2021	1,636,523	0.04
8,587,000	Cia General de Combustibles S.A.	USD	9.500%	08/03/2025	7,268,091	0.18
6,188,000	IRSA Propiedades Comerciales S.A.	USD	8.750%	23/03/2023	5,623,515	0.14
2,000,000		USD	8.500%	28/07/2025	1,497,250	0.04
17,180,000		USD	6.950%	21/07/2027	11,331,499	0.28
5,650,000	YPF S.A.	USD	8.500%	27/06/2029	3,898,500	0.10
Australia					46,060,636	1.14
4,590,000	Santos Finance Ltd.	USD	4.125%	14/09/2027	4,933,470	0.12
20,730,000	Santos Finance Ltd.	USD	5.250%	13/03/2029	23,225,477	0.57
					28,158,947	0.69
1.576.000	Geopark Ltd.	USD	6.500%	21/09/2024	1,626,629	0.04
	Star Energy Geothermal Darajat II Via Star Energy Geothermal Salak	USD	4.850%	14/10/2038	6,878,792	0.17
					8,505,421	0.21
Brazil	Banco do Brasil S.A. (c)	HCD	6.0500/	Dax-	35 104 005	0.05
2,510,000		USD USD	6.250% 5.750%	Perp. 21/09/2050	35,104,065 2.505.953	0.87 0.06
	Itau Unibanco Holding S.A. (c)	USD	3.875%	15/04/2031	9,503,090	0.06
	Samarco Mineracao S.A.	USD	4.125%	01/11/2022	9,331,640	0.23
	Samarco Mineracao S.A.	USD	5.750%	24/10/2023	5,338,425	0.13
0,020,000	Canada Minoracae C. I.	002		2 1/ 10/2020	61,783,173	1.52
British Virgin Isla	nds				01,700,170	1.02
	CAS Capital No 1 Ltd. <sup>(c)</sup>	USD	4.000%	Perp.	14,191,255	0.35
31,030,000	Central American Bottling Corp.	USD	5.750%	31/01/2027	32,863,097	0.81
3,370,000	Champion Path Holdings Ltd.	USD	4.500%	27/01/2026	3,504,800	0.09
9,570,000	Champion Path Holdings Ltd.	USD	4.850%	27/01/2028	10,052,687	0.25
	China Cinda 2020 I Management Ltd.	USD	3.000%	18/03/2027	1,229,026	0.03
	China Cinda 2020 I Management Ltd.	USD	2.500%	20/01/2028	1,457,029	0.04
	China Cinda Finance 2017 I Ltd.	USD	4.750%	08/02/2028	2,416,058	0.06
	Easy Tactic Ltd.	USD	8.625%	27/02/2024	1,425,919	0.04
	Elect Global Investments Ltd. <sup>(c)</sup>	USD	4.100%	Perp.	12,986,483	0.32
	ENN Clean Energy International Investment Ltd. Fortune Star BVI Ltd.	USD USD	3.375% 6.750%	12/05/2026 02/07/2023	4,231,327 2,060,450	0.10 0.05
	Fortune Star BVI Ltd.	USD	6.850%	02/07/2024	2,110,362	0.05
	Fortune Star BVI Ltd.	USD	5.000%	18/05/2026	2,260,237	0.06
	FPC Resources Ltd.	USD	4.375%	11/09/2027	3,492,071	0.09
	HKT Capital No 5 Ltd.	USD	3.250%	30/09/2029	8,257,605	0.20
860,000	Huarong Finance 2017 Co., Ltd.	USD	4.250%	07/11/2027	576,200	0.01
1,520,000	Huarong Finance 2017 Co., Ltd. (c)	USD	4.000%	Perp.	885,248	0.02
	Huarong Finance 2017 Co., Ltd. (c)	USD	4.500%	Perp.	4,513,925	0.11
	Huarong Finance 2019 Co., Ltd.	USD	3.875%	13/11/2029	16,361,400	0.40
	Huarong Finance II Co., Ltd.	USD	5.000%	19/11/2025	2,038,890	0.05
	Huarong Finance II Co., Ltd.	USD	4.625%	03/06/2026	175,370	0.00
1,580,000	Huarong Finance II Co., Ltd.	USD	4.875%	22/11/2026	1,065,813	0.03
820,000	· ·	USD	2.750%	17/11/2030	763,574	0.02
	Kunzhi Ltd.	USD	6.250%	17/10/2020	47,512	0.00
	Nuoxi Capital Ltd.	USD	4.700%	24/01/2021	322,000	0.01
	Nuoxi Capital Ltd.  NWD Finance BVI Ltd. (c)	USD USD	5.350%	24/01/2023 Porp	1,423,700	0.04 0.14
	NWD Finance BVI Ltd. <sup>(c)</sup>	USD	4.125% 5.250%	Perp. Perp.	5,869,106 3,165,175	0.14
	Sino-Ocean Land Treasure IV Ltd.	USD	4.750%	14/01/2030	1,886,733	0.05
	Star Energy Geothermal Wayang Windu Ltd.	USD	6.750%	24/04/2033	4,924,153	0.12
	Studio City Finance Ltd.	USD	6.000%	15/07/2025	4,833,778	0.12
	Studio City Finance Ltd.	USD	6.500%	15/01/2028	1,974,113	0.05
	Sunny Express Enterprises Corp. (c)	USD	3.350%	Perp.	1,012,352	0.02
	Tianqi Finco Co., Ltd.	USD	3.750%	28/11/2022	2,222,630	0.05
					156,600,078	3.86
Cayman Islands	21Vianet Group, Inc.	USD	7.875%	15/10/2021	10,900,143	0.27
	Agile Group Holdings Ltd. (c)	USD	7.875% 7.875%	15/10/2021 Perp.	3,069,936	0.27
						0.07
860,000	Agile Group Holdings Ltd. (c)	USD	8.375%	Perp.	903,000	

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Cayman Islands -	- (Continued)					
	Aldar Sukuk Ltd.	USD	4.750%	29/09/2025	1,501,135	0.04
	Aldar Sukuk No 2 Ltd.	USD	3.875%	22/10/2029	4,427,814	0.11
	Bright Scholar Education Holdings Ltd.	USD	7.450%	31/07/2022	912,250	0.02
1,800,000	CAR, Inc. Central China Real Estate Ltd.	USD USD	9.750% 7.900%	31/03/2024 07/11/2023	1,889,437 700,200	0.05 0.02
	Central China Real Estate Ltd.	USD	7.750%	24/05/2024	3,431,250	0.02
	Central China Real Estate Ltd.	USD	7.500%	14/07/2025	695,998	0.02
	CFLD Cayman Investment Ltd.	USD	6.900%	13/01/2023	349,970	0.01
2,680,000	China Aoyuan Group Ltd.	USD	5.980%	18/08/2025	2,559,668	0.06
	China Aoyuan Group Ltd.	USD	5.880%	01/03/2027	3,090,621	0.08
	China Evergrande Group	USD	9.500%	11/04/2022	441,520	0.01
	China Evergrande Group	USD	11.500%	22/01/2023	1,647,141	0.04
	China Evergrande Group	USD USD	10.000%	11/04/2023	3,586,702	0.09 0.01
	China Evergrande Group China Resources Land Ltd.	USD	7.500% 4.125%	28/06/2023 26/02/2029	534,741 2,158,230	0.01
	China SCE Group Holdings Ltd.	USD	5.950%	29/09/2024	2,060,450	0.05
	China SCE Group Holdings Ltd.	USD	7.000%	02/05/2025	1,663,311	0.04
	China SCE Group Holdings Ltd.	USD	6.000%	04/02/2026	4,494,435	0.11
2,920,000	Country Garden Holdings Co., Ltd.	USD	3.125%	22/10/2025	2,943,725	0.07
6,410,000	Country Garden Holdings Co., Ltd.	USD	3.875%	22/10/2030	6,321,622	0.16
	Country Garden Holdings Co., Ltd.	USD	3.300%	12/01/2031	7,266,375	0.18
	DP World Crescent Ltd.	USD	4.848%	26/09/2028	14,051,547	0.35
	DP World Crescent Ltd.	USD	3.875%	18/07/2029	7,564,900	0.19
	DP World Salaam <sup>(c)</sup> eHi Car Services Ltd.	USD USD	6.000% 7.750%	Perp. 14/11/2024	14,918,475 328,000	0.37 0.01
	ENN Energy Holdings Ltd.	USD	2.625%	17/09/2030	6,930,276	0.01
	Fantasia Holdings Group Co., Ltd.	USD	11.875%	01/06/2023	1,205,996	0.03
	Fantasia Holdings Group Co., Ltd.	USD	9.250%	28/07/2023	1,097,415	0.03
11,660,000	Grupo Aval Ltd.	USD	4.375%	04/02/2030	11,528,912	0.28
4,930,000	JD.com, Inc.	USD	3.375%	14/01/2030	5,173,813	0.13
	JD.com, Inc.	USD	4.125%	14/01/2050	3,459,557	0.08
	Kaisa Group Holdings Ltd.	USD	11.500%	30/01/2023	3,088,378	0.08
	Kaisa Group Holdings Ltd.	USD	10.875%	23/07/2023	570,586	0.01 0.01
	Kaisa Group Holdings Ltd. Kaisa Group Holdings Ltd.	USD USD	11.950% 11.250%	12/11/2023 16/04/2025	421,694 5,978,268	0.01
	KWG Group Holdings Ltd.	USD	6.000%	14/08/2026	2,565,056	0.06
	KWG Group Holdings Ltd.	USD	7.400%	13/01/2027	1,347,489	0.03
4,270,000	Meituan Dianping "B"	USD	3.050%	28/10/2030	4,133,360	0.10
11,440,000	Melco Resorts Finance Ltd.	USD	5.750%	21/07/2028	12,213,802	0.30
	Melco Resorts Finance Ltd.	USD	5.375%	04/12/2029	17,953,347	0.44
	MGM China Holdings Ltd.	USD	5.250%	18/06/2025	2,126,996	0.05
	MGM China Holdings Ltd.	USD	5.875%	15/05/2026	3,490,341	0.09
	Modern Land China Co., Ltd. Mongolian Mining Corp.	USD USD	11.950% 0.000%	04/03/2024	6,004,245 2,293,172	0.15 0.06
4,140,000		USD	7.950%	Perp. 06/07/2024	4,348,511	0.00
	Peru Enhanced Pass-Through Finance Ltd.	USD	2.638%	02/06/2025	163,845	0.00
	Redsun Properties Group Ltd.	USD	13.000%	30/10/2021	1,881,000	0.05
	Redsun Properties Group Ltd.	USD	9.700%	16/04/2023	2,580,965	0.06
2,090,000	Redsun Properties Group Ltd.	USD	7.300%	13/01/2025	2,048,289	0.05
	Ronshine China Holdings Ltd.	USD	7.350%	15/12/2023	1,264,854	0.03
	Ronshine China Holdings Ltd.	USD	6.750%	05/08/2024	255,299	0.01
	Ronshine China Holdings Ltd.	USD	7.100%	25/01/2025	727,344	0.02
	Sunac China Holdings Ltd. Sunac China Holdings Ltd.	USD USD	8.350%	19/04/2023	3,767,297	0.09 0.08
	Times China Holdings Ltd.	USD	6.500% 5.550%	26/01/2026 04/06/2024	3,309,715 1,923,523	0.06
	Times China Holdings Ltd.	USD	6.750%	08/07/2025	3,300,260	0.08
	Vale Overseas Ltd.	USD	6.250%	10/08/2026	7,669,241	0.19
	VLL International, Inc.	USD	7.250%	20/07/2027	7,956,000	0.20
17,250,000	Wynn Macau Ltd.	USD	5.500%	15/01/2026	18,111,379	0.45
	Wynn Macau Ltd.	USD	5.625%	26/08/2028	39,855,801	0.98
	Yuzhou Group Holdings Co., Ltd.	USD	6.000%	25/10/2023	2,285,690	0.06
	Yuzhou Group Holdings Co., Ltd.	USD	7.700%	20/02/2025	4,071,725	0.10
	Yuzhou Group Holdings Co., Ltd. (c)	USD	5.375%	Perp.	3,430,700	0.08
	Zhenro Properties Group Ltd.	USD	8.350%	10/03/2024	1,362,010	0.03
	Zhenro Properties Group Ltd. Zhenro Properties Group Ltd.	USD USD	7.875% 6.630%	14/04/2024 07/01/2026	367,314 793,080	0.01 0.02
	Zhenro Properties Group Ltd.  Zhenro Properties Group Ltd.(c)	USD	10.250%	07/01/2026 Perp.	1,870,127	0.02
.,020,000			10.20070	1 стр.	.,070,121	
					309,339,268	7.63

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds – (Conti		Currency	Interest Rate(=)	Maturity Date	020	Equity
Chile	nucu,					
., .,	Enel Americas S.A.	USD	4.000%	25/10/2026	9,171,813	0.22
	GNL Quintero S.A.	USD	4.634%	31/07/2029	26,637,484	0.66
2,320,000	Sociedad Quimica y Minera de Chile S.A.	USD	3.625%	03/04/2023	2,425,896	0.06
					38,235,193	0.94
<b>China</b> 280,000	Bank of China Ltd.	USD	4.000%	08/03/2028	307,290	0.01
Colombia						
	Banco de Bogota S.A.	USD	5.375%	19/02/2023	13,361,550	0.33
	Banco de Bogota S.A. Banco de Bogota S.A.	USD USD	6.250% 4.375%	12/05/2026 03/08/2027	58,764,000 210,450	1.45 0.00
200,000	Balloo de Bogota S.A.	030	4.57576	03/00/2021	72,336,000	1.78
Cyprus					72,000,000	1.70
31,550,000	MHP S.E.	USD	7.750%	10/05/2024	33,915,146	0.84
Dominican Repul	<b>blic</b> Aeropuertos Dominicanos Siglo XXI S.A.	USD	6.750%	30/03/2029	15.168.780	0.37
	Acropasitos Dominicanos Sigio AAI S.A.	030	0.750%	30/03/2029	10,100,700	0.37
Hong Kong 4.320.000	Airport Authority <sup>(c)</sup>	USD	2.100%	Perp.	4,341,687	0.11
	Airport Authority <sup>(c)</sup>	USD	2.400%	Perp.	4,208,913	0.10
5,600,000	Bank of East Asia Ltd.(c)	USD	5.825%	Perp.	6,042,624	0.15
	Far East Horizon Ltd. (c)	USD	4.350%	Perp.	7,283,400	0.18
2,080,000	Wanda Group Overseas Ltd.	USD	8.875%	21/03/2023	1,955,200	0.05
					23,831,824	0.59
46,644,000	OTP Bank Nyrt <sup>(c)</sup>	EUR	2.875%	15/07/2029	58,163,351	1.44
India	A	1100	0.0400/	40/00/0000	10.017.711	0.00
	Adani Electricity Mumbai Ltd. Adani Green Energy UP Ltd. Via Prayatna Developers Pvt Ltd. Via	USD	3.949%	12/02/2030	12,247,714	0.30
4,940,000	Parampujya Solar Energy Pvt Ltd.	USD	6.250%	10/12/2024	5,492,798	0.13
2,178,550	Adani Transmission Ltd.	USD	4.250%	21/05/2036	2,254,439	0.06
1,200,000	Delhi International Airport Ltd.	USD	6.125%	31/10/2026	1,212,102	0.03
860,000	Future Retail Ltd.	USD	5.600%	22/01/2025	634,411	0.02
	JSW Hydro Energy Ltd.	USD	4.125%	18/05/2031	5,809,656	0.14
	Reliance Industries Ltd.	USD	5.400%	14/02/2022	6,101,544	0.15
	Reliance Industries Ltd.	USD	4.125%	28/01/2025	4,067,033	0.10
	Reliance Industries Ltd.	USD	3.667%	30/11/2027	11,252,903	0.28
	ReNew Power Pvt Ltd. ReNew Power Synthetic	USD USD	6.450% 6.670%	27/09/2022 12/03/2024	1,637,670 1,980,665	0.04 0.05
	Yes Bank Ifsc Banking Unit Branch	USD	3.750%	06/02/2023	5,202,711	0.03
					57,893,646	1.43
Indonesia						
	ABM Investama Tbk PT	USD	7.125%	01/08/2022	6,354,392	0.16
	Alam Sutera Realty Tbk PT	USD	6.000%	02/05/2024	991,375	0.02
	Alam Sutera Realty Tbk PT	USD	6.250%	02/11/2025	2,549,837	0.06
	Bank Negara Indonesia Persero Tbk PT	USD	3.750%	30/03/2026	3,568,525	0.09
	Bukit Makmur Mandiri Utama PT Cikarang Listrindo Tbk PT	USD USD	7.750% 4.950%	10/02/2026 14/09/2026	4,175,926 5,488,602	0.10 0.13
	Gajah Tunggal Tbk PT	USD	8.375%	10/08/2022	3,998,220	0.10
	Pakuwon Jati Tbk PT	USD	4.875%	29/04/2028	4,890,900	0.12
	Perusahaan Gas Negara Tbk PT	USD	5.125%	16/05/2024	10,466,584	0.26
950,000	Sri Rejeki Isman Tbk PT	USD	7.250%	16/01/2025	221,352	0.01
10,530,000	Tower Bersama Infrastructure Tbk PT	USD	4.250%	21/01/2025	11,162,089	0.27
9,850,000	Tower Bersama Infrastructure Tbk PT	USD	2.750%	20/01/2026	9,948,500	0.25
					63,816,302	1.57
Ireland 47 320 000	Alfa Bank AO Via Alfa Bond Issuance Plc.(c)	USD	5 0500/	15/04/2020	10 335 714	4.00
	Credit Bank of Moscow Via CBOM Finance Plc.	USD	5.950% 4.700%	15/04/2030 29/01/2025	49,335,714 8,123,354	1.22 0.20
	Credit Bank of Moscow Via CBOM Finance Pic.  Credit Bank of Moscow Via CBOM Finance Pic. (c)	USD	7.500%	05/10/2027	25,323,765	0.20
	Eurotorg LLC Via Bonitron DAC	USD	9.000%	22/10/2025	9,414,439	0.03
	Oilflow SPV 1 DAC	USD	12.000%	13/01/2022	3,408,634	0.08
	Phosagro OAO Via Phosagro Bond Funding DAC	USD	3.050%	23/01/2025	35,686,107	0.88
01,020,000						

			(2)	(b)	Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Continuation Isle Of Man	nued)					
	Gohl Capital Ltd.	USD	4.250%	24/01/2027	38,611,168	0.95
11,370,000	Sasol Financing International Ltd.	USD	4.500%	14/11/2022	11,668,463	0.29
					50,279,631	1.24
Israel						
	Bank Leumi Le-Israel BM 144A <sup>(c)(d)</sup>	USD	3.275%	29/01/2031	38,513,081	0.95
	Leviathan Bond Ltd. 144A <sup>(d)</sup>	USD	5.750%	30/06/2023	23,540,118	0.58
	Leviathan Bond Ltd. 144A <sup>(d)</sup> Mizrahi Tefahot Bank Ltd. <sup>(c)</sup>	USD USD	6.750% 3.077%	30/06/2030 07/04/2031	5,412,252 20,080,666	0.13 0.50
19,790,000	WIZIAII TETATIOL BAIN LIU.	03D	3.077 /6	07/04/2031		
					87,546,117	2.16
Japan 5.504.000	SoftBank Group Corp.	USD	5.125%	19/09/2027	5,861,760	0.14
	SoftBank Group Corp.(c)	USD	6.000%	Perp.	3,983,313	0.10
					9,845,073	0.24
larges					0,040,070	
<b>Jersey</b> 8,580,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	8,515,650	0.21
	Galaxy Pipeline Assets Bidco Ltd.	USD	2.625%	31/03/2036	10,706,950	0.26
8,350,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	8,287,375	0.21
					27,509,975	0.68
Luxembourg						
20,550,000	Altice Financing S.A.	EUR	2.250%	15/01/2025	24,626,090	0.61
	Altice Financing S.A.	EUR	3.000%	15/01/2028	9,111,210	0.22
	Gazprom PJSC Via Gaz Capital S.A. MHP Lux S.A.	USD USD	4.950% 6.950%	23/03/2027	3,408,304	0.08 0.08
	Puma International Financing S.A.	USD	5.000%	03/04/2026 24/01/2026	3,125,597 1,986,053	0.06
	Trafigura Funding S.A.	USD	5.875%	23/09/2025	737,472	0.02
					42,994,726	1.06
Malaysia						
	Axiata Spv5 Labuan Ltd.	USD	3.064%	19/08/2050	3,468,353	0.09
	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	13,968,806	0.34
710,000	Petronas Capital Ltd.	USD	4.800%	21/04/2060	909,182	0.02
					18,346,341	0.45
Mauritius	Clean Renewable Power Mauritius Pte Ltd.	USD	4.250%	25/03/2027	3,260,009	0.08
	Cliffton Ltd.	USD	6.250%	25/10/2025	5,100,841	0.00
	Greenko Investment Co.	USD	4.875%	16/08/2023	8,791,200	0.22
15,010,000	HTA Group Ltd.	USD	7.000%	18/12/2025	16,022,537	0.39
	India Green Power Holdings	USD	4.000%	22/02/2027	8,347,381	0.21
	MTN Mauritius Investments Ltd.	USD	5.373%	13/02/2022	9,288,060	0.23
. ,,	MTN Mauritius Investments Ltd. MTN Mauritius Investments Ltd.	USD USD	4.755% 6.500%	11/11/2024 13/10/2026	34,938,688 13,598,397	0.86 0.34
	Network i2i Ltd. (c)	USD	5.650%	Perp.	11,543,451	0.28
	UPL Corp., Ltd.	USD	4.500%	08/03/2028	3,383,661	0.08
	UPL Corp., Ltd.	USD	4.625%	16/06/2030	24,809,185	0.61
7,300,000	UPL Corp., Ltd. <sup>(c)</sup>	USD	5.250%	Perp.	7,369,459	0.18
					146,452,869	3.61
Mexico	America Mavil SAR do CV	MXN	7.4050/	09/12/2024	720.000	0.00
	America Movil SAB de CV Banco Mercantil del Norte S.A. (c)	MXN USD	7.125% 5.750%	09/12/2024	730,089 17,615,203	0.02 0.43
	Banco Mercantil del Norte S.A. (c)	USD	6.750%	Perp.	16,101,777	0.40
	Banco Mercantil del Norte S.A. (c)	USD	7.625%	Perp.	2,802,250	0.07
,	Banco Mercantil del Norte S.A. (c)	USD	8.375%	Perp.	1,090,841	0.03
11,110,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo	1100	5.0500/	0.4.4.0.10.000	10 150 100	0.00
17 910 000	Financiero Santander <sup>(c)</sup> Becle SAB de CV	USD USD	5.950% 3.750%	01/10/2028 13/05/2025	12,153,423 19,537,571	0.30 0.48
	Gruma SAB de CV	USD	4.875%	01/12/2024	23,369,083	0.46
	Mexico City Airport Trust	USD	4.250%	31/10/2026	22,643,726	0.56
	Mexico City Airport Trust	USD	3.875%	30/04/2028	4,448,500	0.11
	Mexico City Airport Trust	USD	5.500%	31/10/2046	397,637	0.01
	Mexico City Airport Trust	USD	5.500%	31/07/2047	5,790,803	0.14
810,000		USD	4.250%	31/10/2026	862,192	0.02
5,590,000	Mexico City Airport Trust 144A <sup>(d)</sup>	USD	3.875%	30/04/2028	5,729,750	0.14
	Mexico City Airport Trust 144A <sup>(d)</sup>	USD	5.500%	31/10/2046	1,501,080	0.04

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders Equity
Bonds – (Conti		- Carroney				
Mexico – (Contin	,					
	Mexico City Airport Trust 144A <sup>(d)</sup>	USD	5.500%	31/07/2047	4,007,029	0.1
,	Unifin Financiera SAB de CV	USD	7.000%	15/01/2025	625,640	0.0
9,725,000	Unifin Financiera SAB de CV	USD	7.375%	12/02/2026	9,094,942	0.23
					148,501,536	3.6
Netherlands	Bharti Airtel International Netherlands BV	USD	F 2500/	20/05/2024	10 100 050	0.2
	First Bank of Nigeria Ltd. Via FBN Finance Co., BV	USD	5.350% 8.625%	20/05/2024 27/10/2025	10,488,659 5,224,259	0.2
6,410,000		USD	7.125%	18/03/2025	6,707,296	0.1
7,560,000		USD	8.000%	18/09/2027	8,181,337	0.1
1,630,000		USD	6.500%	05/10/2023	1,600,090	0.0
	Lukoil International Finance BV	USD	4.563%	24/04/2023	2,751,629	0.0
40,610,000	Lukoil Securities BV	USD	3.875%	06/05/2030	42,830,859	1.00
4,610,000	Metinvest BV	EUR	5.625%	17/06/2025	5,915,221	0.1
14,670,000	Metinvest BV	USD	8.500%	23/04/2026	16,610,548	0.4
1,240,000		USD	7.650%	01/10/2027	1,359,920	0.03
	Minejesa Capital BV	USD	4.625%	10/08/2030	27,436,937	0.68
	Mong Duong Finance Holdings BV	USD	5.125%	07/05/2029	20,096,278	0.50
	MV24 Capital BV	USD	6.748%	01/06/2034	23,387,506	0.58
	NE Property BV	EUR EUR	1.875% 3.375%	09/10/2026 14/07/2027	17,609,540 14,652,631	0.43
	NE Property BV PPF Telecom Group BV	EUR	2.125%	31/01/2025	3,586,968	0.09
	PPF Telecom Group BV	EUR	3.250%	29/09/2027	6.968.772	0.03
	Prosus NV	USD	3.680%	21/01/2030	29,326,040	0.72
, ,	Prosus NV	USD	4.027%	03/08/2050	6,265,350	0.15
	Prosus NV	USD	3.832%	08/02/2051	2,958,216	0.07
	Royal Capital BV <sup>(c)</sup>	USD	5.000%	Perp.	2,922,948	0.07
	Teva Pharmaceutical Finance Netherlands II BV	EUR	1.250%	31/03/2023	550,097	0.01
19,000,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	1.125%	15/10/2024	21,846,035	0.54
150,000	Teva Pharmaceutical Finance Netherlands III BV	USD	2.200%	21/07/2021	150,000	0.00
5,130,000	Teva Pharmaceutical Finance Netherlands III BV	USD	2.800%	21/07/2023	5,117,175	0.13
	Teva Pharmaceutical Finance Netherlands III BV	USD	6.000%	15/04/2024	18,359,625	0.45
	VEON Holdings BV Vivo Energy Investments BV	USD USD	3.375% 5.125%	25/11/2027 24/09/2027	9,333,607 4,063,591	0.23 0.10
0,7 00,000	The Energy and earliest Ex	332		21/00/2021	316,301,134	7.80
					,,	
27,040,000	SEPLAT Petroleum Development Co., Plc.	USD	7.750%	01/04/2026	27,986,400	0.69
1,950,000	United Bank for Africa Plc.	USD	7.750%	08/06/2022	2,018,016	0.05
					30,004,416	0.74
Norway 9 500 000	DNO ASA 144A <sup>(d)</sup>	USD	8.750%	31/05/2023	9,951,250	0.24
	DNO ASA 144A <sup>(d)</sup>	USD	8.375%	29/05/2024	10,899,350	0.27
10,400,000	DNO NOV 1447V	002	0.07070	20/00/2024	20,850,600	0.51
Panama					20,030,000	0.5
	Aeropuerto Internacional de Tocumen S.A.	USD	5.625%	18/05/2036	1,879,200	0.05
	Aeropuerto Internacional de Tocumen S.A.	USD	6.000%	18/11/2048	1,203,611	0.03
	Autoridad del Canal de Panama	USD	4.950%	29/07/2035	245,410	0.00
					3,328,221	0.08
Peru						
	ABY Transmision Sur S.A. 1444(d)	USD	6.875%	30/04/2043	11,155,530	0.28
	ABY Transmision Sur S.A. 144A <sup>(d)</sup>	USD	6.875%	30/04/2043	945,488	0.02
1,810,000	Banco de Credito del Peru	PEN	4.650%	17/09/2024	474,699	0.01
					12,575,717	0.31
Philippines 10,380,000	International Container Terminal Services, Inc.	USD	4.750%	17/06/2030	11,558,312	0.29
	San Miguel Corp. (c)	USD	5.500%	Perp.	5,580,866	0.14
4,460,000	SMC Global Power Holdings Corp. (c)	USD	6.500%	Perp.	4,624,574	0.1
	SMC Global Power Holdings Corp. (c)	USD	7.000%	Perp.	16,976,100	0.42
				<u> </u>	38,739,852	0.96
Romania						
1,560,000	Romanian Government International Bond	EUR	2.625%	02/12/2040	1,871,722	0.05

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds - (Conti	nued)					
<b>Singapore</b> 2,670,000	AEV International Pte Ltd.	USD	4.200%	16/01/2030	2,780,525	0.07
	Continuum Energy Levanter Pte Ltd.	USD	4.500%	09/02/2027	2,558,336	0.06
	Global Prime Capital Pte Ltd.	USD	5.950%	23/01/2025	2,259,301	0.06
	Indika Energy Capital IV Pte Ltd.	USD	8.250%	22/10/2025	3,825,230	0.09
	Innovate Capital Pte Ltd.—Series MCB <sup>(c)</sup> Jollibee Worldwide Pte Ltd. <sup>(c)</sup>	USD USD	6.000%	11/12/2024	1,730,051	0.04
	LLPL Capital Pte Ltd.	USD	3.900% 6.875%	Perp. 04/02/2039	4,111,208 19,258,877	0.10 0.48
	LMIRT Capital Pte Ltd.	USD	7.500%	09/02/2026	5,288,297	0.48
	Medco Bell Pte Ltd.	USD	6.375%	30/01/2027	1,033,725	0.03
	Modernland Overseas Pte Ltd.	USD	6.950%	13/04/2024	698,855	0.02
	Parkway Pantai Ltd. <sup>(c)</sup>	USD	4.250%	Perp.	6,558,073	0.16
	SSMS Plantation Holdings Pte Ltd.	USD	7.750%	23/01/2023	2,574,000	0.06
	Theta Capital Pte Ltd.	USD	8.125%	22/01/2025	6,390,633	0.16
	TML Holdings Pte Ltd.	USD	5.500%	03/06/2024	4,685,625	0.12
6,850,000	Trafigura Group Pte Ltd. (c)	USD	6.875%	Perp.	6,970,765	0.17
					70,723,501	1.75
South Africa 12,560,000	Absa Group Ltd. (c)	USD	6.375%	Perp.	12,870,075	0.32
11,140,000	Growthpoint Properties International Pty Ltd.	USD	5.872%	02/05/2023	11,933,029	0.29
					24,803,104	0.61
South Korea						
8,430,000	Shinhan Financial Group Co., Ltd.(c)	USD	2.875%	Perp.	8,393,119	0.21
Spain 11 373 590	International Airport Finance S.A.	USD	12.000%	15/03/2033	11,686,364	0.29
Supranationals	international / inport intarios c.r.		12.00070	10/00/2000	,000,001	
•	African Export-Import Bank	USD	2.634%	17/05/2026	14,748,843	0.36
	African Export-Import Bank	USD	3.798%	17/05/2031	13,190,579	0.33
	African Export-Import Bank 144A <sup>(d)</sup>	USD	2.634%	17/05/2026	2,805,927	0.07
21,410,000	Black Sea Trade & Development Bank	USD	3.500%	25/06/2024	22,653,921	0.56
2,000,000	CANPACK S.A. Via Eastern PA Land Investment Holding LLC 144A <sup>(d)</sup>	USD	3.125%	01/11/2025	2,030,000	0.05
6,687,000	Eastern & Southern African Trade & Development Bank	USD	5.375%	14/03/2022	6,865,142	0.17
31,440,000	Eastern & Southern African Trade & Development Bank	USD	4.875%	23/05/2024	32,808,583	0.81
9,890,000	Promigas S.A. ESP Via Gases del Pacifico SAC	USD	3.750%	16/10/2029	9,739,400	0.24
					104,842,395	2.59
Thailand	GC Treasury Center Co., Ltd.	USD	2.980%	18/03/2031	5,081,067	0.12
	GC Treasury Center Co., Ltd.	USD	4.300%	18/03/2051	5,718,998	0.12
	Krung Thai Bank PCL <sup>(c)</sup>	USD	4.400%	Perp.	3,909,377	0.10
	PTT Treasury Center Co., Ltd.	USD	3.700%	16/07/2070	12,121,420	0.30
	PTTEP Treasury Center Co., Ltd.	USD	2.993%	15/01/2030	9,740,332	0.24
					36,571,194	0.90
Turkey						
	Akbank TAS <sup>(c)</sup>	USD	6.797%	27/04/2028	5,324,121	0.13
	Anadolu Efes Biracilik Ve Malt Sanayii AS	USD	3.375%	01/11/2022	35,904,112	0.88
	Coca-Cola Icecek AS	USD	4.215%	19/09/2024 14/11/2021	48,378,370 19,785,247	1.19
	Global Liman Isletmeleri AS Limak Iskenderun Uluslararasi Liman Isletmeciligi AS	USD USD	8.125% 9.500%	10/07/2036	14,092,000	0.49 0.35
	Mersin Uluslararasi Liman Isletmeciligi AS	USD	5.375%	15/11/2024	22,596,797	0.56
	Turkey Government International Bond	USD	5.250%	13/03/2030	3,295,105	0.08
	Turkey Government International Bond	USD	5.950%	15/01/2031	2,970,225	0.07
	Turkey Government International Bond	USD	5.875%	26/06/2031	2,970,263	0.07
	Turkiye Vakiflar Bankasi TAO	USD	8.125%	28/03/2024	16,118,187	0.40
13,460,000	Turkiye Vakiflar Bankasi TAO	USD	5.250%	05/02/2025	13,304,133	0.33
	Turkiye Vakiflar Bankasi TAO	USD	6.500%	08/01/2026	7,214,428	0.18
	Yapi ve Kredi Bankasi AS	USD	6.100%	16/03/2023	5,565,361	0.14
	Yapi ve Kredi Bankasi AS	USD	5.850%	21/06/2024	4,046,213	0.10
	Yapi ve Kredi Bankasi AS	USD	8.250%	15/10/2024	28,264,125	0.70
26,920,000	Yapi ve Kredi Bankasi AS <sup>(c)</sup>	USD	7.875%	22/01/2031	27,525,700	0.68
					257,354,387	6.35
<b>Ukraine</b> 340,000	Ukraine Government International Bond	USD	7.750%	01/09/2022	358,764	0.01

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equity
Bonds – (Conti		Currency	Interest Rate	Maturity Date	020	Equit
Ukraine – (Contin	·					
1,250,000	Ukraine Government International Bond	USD	7.750%	01/09/2023	1,353,984	0.03
1,380,000	Ukraine Government International Bond	USD	7.750%	01/09/2024	1,522,754	0.04
					3,235,502	0.08
United Arab Emir		USD	4.6000/	00/44/2047	2.070.202	0.40
	Abu Dhabi Crude Oil Pipeline LLC DP World Plc.	USD	4.600% 5.625%	02/11/2047 25/09/2048	3,978,383 2,147,062	0.10 0.05
	DP World Pic. 144A <sup>(d)</sup>	USD	6.850%	02/07/2037	856,098	0.03
	National Central Cooling Co., PJSC	USD	2.500%	21/10/2027	35,924,775	0.89
	NBK Tier 1 Financing 2 Ltd. <sup>(c)</sup>	USD	4.500%	Perp.	48,220,045	1.19
	NBK Tier 1 Financing Ltd. <sup>(c)</sup>	USD	3.625%	Perp.	1,497,217	0.04
					92,623,580	2.29
United Kingdom						
	Gazprom PJSC Via Gaz Finance Plc.	USD	3.000%	29/06/2027	25,590,773	0.63
15,180,000	•	USD	4.599%	Perp.	15,633,806	0.39
590,000		USD	8.000%	23/04/2023	569,092	0.01
	Vedanta Resources Finance II Plc.	USD	8.950%	11/03/2025	6,410,010	0.16
	Vedanta Resources Finance II Plc.	USD	9.250%	23/04/2026	1,364,349	0.03
	Vedanta Resources Ltd. Vedanta Resources Ltd.	USD USD	7.125% 6.125%	31/05/2023 09/08/2024	3,579,968 11,458,330	0.09 0.28
10,320,000	vedania resources Ltd.	OOD	0.12070	03/00/2024	64,606,328	1.59
United States					04,000,320	1.33
	Hikma Finance USA LLC	USD	3.250%	09/07/2025	15,243,900	0.38
24,010,000	Kosmos Energy Ltd.	USD	7.125%	04/04/2026	23,417,253	0.58
	Kosmos Energy Ltd. 144A <sup>(d)</sup>	USD	7.125%	04/04/2026	1,775,069	0.04
	Periama Holdings LLC	USD	5.950%	19/04/2026	1,836,370	0.05
6,900,000	Resorts World Las Vegas LLC Via RWLV Capital, Inc.	USD	4.625%	06/04/2031	7,069,119	0.17
36,970,000	Sasol Financing USA LLC	USD	5.875%	27/03/2024	39,677,313	0.98
380,000	Sasol Financing USA LLC	USD	6.500%	27/09/2028	429,875	0.01
11,670,000	SK Battery America, Inc.	USD	2.125%	26/01/2026	11,545,737	0.29
6,680,000	United States Treasury Note/Bond	USD	0.375%	31/12/2025	6,577,713	0.16
4,950,000	United States Treasury Note/Bond	USD	0.750%	31/01/2028	4,806,527	0.12
6,640,000	United States Treasury Note/Bond	USD	3.125%	15/11/2028	7,488,156	0.18
					119,867,032	2.96
Uzbekistan 1 290 000	National Bank of Uzbekistan	USD	4.850%	21/10/2025	1,351,469	0.03
Vietnam	Tational Bank of O2Bokiotan		4.00070	21/10/2020	1,001,400	0.00
	Viet Nam Debt & Asset Trading Corp.	USD	3.414%	10/10/2025	6,280,841	0.16
TOTAL BONDS (cost USD 2,776,	059 837)				2,862,893,814	70.62
(0001 000 2,110,	(300,001)				2,002,000,014	% 0
Holdings	Security Description				Market Value USD	Shareholders Equity
						quii,
Common Stock Mongolia	S - 0.017 <sub>0</sub>					
841,959	Mongolian Mining Corp.				274,096	0.01
TOTAL COMMON (cost USD 202,04					274,096	0.01
Mutual Funds -	- 6.95%					
Ireland 281,734,272	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(e)(e)</sup>	f)			281,734,272	6.95
TOTAL MUTUAL (cost USD 281,73					281,734,272	6.9
-	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				, =	
(cost USD 3,057,					3,144,902,182	77.58

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Transferable se	curities dealt in another regulated market					
Bonds – 17.35% Argentina	_					
-	Tecpetrol S.A.	USD	4.875%	12/12/2022	8,527,763	0.21
5,342,000	Telecom Argentina S.A.	USD	8.500%	06/08/2025	5,108,147	0.13
1,970,000	Telecom Argentina S.A.	USD	8.000%	18/07/2026	1,813,016	0.05
3,650,000	YPF S.A.	USD	7.000%	15/12/2047	2,207,192	0.05
 Bermuda					17,656,118	0.44
	Digicel Group Holdings Ltd.	USD	10.000%	01/04/2024	5,235,722	0.13
1,666,913	Digicel Group Holdings Ltd. 144A <sup>(d)</sup>	USD	8.000%	01/04/2025	1,410,713	0.03
6,740,000	Geopark Ltd.	USD	5.500%	17/01/2027	6,800,087	0.17
	Sagicor Financial Co., Ltd.	USD	5.300%	13/05/2028	10,402,209	0.26
	Tengizchevroil Finance Co. International Ltd.	USD	2.625%	15/08/2025	30,465,861	0.75
5,200,000	Tengizchevroil Finance Co. International Ltd.	USD	4.000%	15/08/2026	5,632,926	0.14
Dun-il					59,947,518	1.48
<b>Brazil</b> 6,320,000	Banco do Brasil S.A. <sup>(c)</sup>	USD	9.000%	Perp.	7,022,041	0.17
18,160,000		USD	4.875%	24/01/2030	18,937,748	0.47
890,000	Itau Unibanco Holding S.A. 144A <sup>(c)(d)</sup>	USD	3.875%	15/04/2031	881,934	0.02
1,180,000	Samarco Mineracao S.A.	USD	5.375%	26/09/2024	995,256	0.03
					27,836,979	0.69
British Virgin Isla 7,220,000	nds Studio City Finance Ltd.	USD	5.000%	15/01/2029	7,358,245	0.18
Canada						
	First Quantum Minerals Ltd.	USD	7.250%	01/04/2023	825,188	0.02
28,550,000	First Quantum Minerals Ltd. 144A <sup>(d)</sup>	USD	7.250%	01/04/2023	29,085,312	0.72
					29,910,500	0.74
Cayman Islands	21Vianet Group, Inc. 144A <sup>(d)</sup>	USD	3.074%	01/02/2026	10,990,782	0.27
	Embraer Overseas Ltd.	USD	5.696%	16/09/2023	239,489	0.01
	Energuate Trust	USD	5.875%	03/05/2027	6,218,749	0.15
	Grupo Aval Ltd.	USD	4.750%	26/09/2022	8,134,157	0.20
4,440,000	iQIYI, Inc.	USD	3.750%	01/12/2023	4,442,753	0.11
7,510,000	iQIYI, Inc.	USD	2.000%	01/04/2025	6,864,805	0.17
800,000	iQIYI, Inc.	USD	4.000%	15/12/2026	777,389	0.02
	King Talent Management Ltd. (c)	USD	5.600%	Perp.	1,110,063	0.03
	Lima Metro Line 2 Finance Ltd.	USD	4.350%	05/04/2036	2,137,275	0.05
	MGM China Holdings Ltd.	USD	4.750%	01/02/2027	5,493,459	0.14
	NIO, Inc. 144A <sup>(d)</sup> NIO, Inc. 144A <sup>(d)</sup>	USD USD	2.910% 0.500%	01/02/2026 01/02/2027	1,907,265 4,654,021	0.05 0.11
-,,					52,970,207	1.31
Chile						
15,880,000		USD	3.900%	27/04/2031	15,755,938	0.39
	Embotelladora Andina S.A.	USD	5.000%	01/10/2023	13,023,555	0.32
	Embotelladora Andina S.A.	USD	3.950%	21/01/2050	2,147,953	0.05
	Embotelladora Andina S.A. 144A <sup>(d)</sup>	USD	5.000%	01/10/2023	292,321	0.01
	Inversiones CMPC S.A. Inversiones CMPC S.A.	USD USD	4.375%	15/05/2023	2,021,924 1,587,890	0.05
	Sociedad Quimica y Minera de Chile S.A.	USD	4.375% 4.375%	04/04/2027 28/01/2025	14,251,280	0.04 0.35
					49,080,861	1.21
Colombia	/2					
	Banco Davivienda S.A. (c)	USD	6.650%	Perp.	11,662,125	0.29
	Empresas Publicas de Medellin ESP	USD	4.250%	18/07/2029	19,172,214	0.47
3,790,000	Transportadora de Gas Internacional S.A. ESP	USD	5.550%	01/11/2028	4,188,812	0.10
 Guatemala					35,023,151	0.86
28,490,000	Banco Industrial S.A. <sup>(c)</sup>	USD	4.875%	29/01/2031	29,727,463	0.73
2,680,000	Banco Industrial S.A. 144A <sup>(c)(d)</sup>	USD	4.875%	29/01/2031	2,796,406	0.07
					32,523,869	0.80
Israel						

Holdings	Security Description	Curronov	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders'
	· ·	Currency	Interest Rate	Maturity Date	020	Equity
Bonds – (Contin Luxembourg	nued)					
-	Guara Norte SARL	USD	5.198%	15/06/2034	10,803,094	0.27
	JSM Global SARL	USD	4.750%	20/10/2030	5,849,086	0.14
3,250,000	Millicom International Cellular S.A.	USD	4.500%	27/04/2031	3,391,237	0.08
21,770,000	Rede D'or Finance SARL	USD	4.500%	22/01/2030	22,089,747	0.55
	Tupy Overseas S.A.	USD	4.500%	16/02/2031	1,957,687	0.05
350,000	Tupy Overseas S.A. 144A <sup>(d)</sup>	USD	4.500%	16/02/2031	347,813	0.01
					44,438,664	1.10
Mexico 28 067 000	BBVA Bancomer S.A. <sup>(c)</sup>	USD	5.125%	18/01/2033	29,307,281	0.72
	BBVA Bancomer S.A. <sup>(c)</sup>	USD	5.875%	13/09/2034	6,533,852	0.12
	Cemex SAB de CV	USD	7.375%	05/06/2027	10,442,802	0.26
	Cemex SAB de CV	USD	5.200%	17/09/2030	11,878,785	0.29
	Grupo Cementos de Chihuahua SAB de CV	USD	5.250%	23/06/2024	5,605,485	0.14
	Industrias Penoles SAB de CV	USD	4.750%	06/08/2050	5,818,597	0.15
	Kimberly-Clark de Mexico SAB de CV 144A <sup>(d)</sup>	USD	3.800%	08/04/2024	321,122	0.01
	Kimberly-Clark de Mexico SAB de CV 144A <sup>(d)</sup>	USD	3.250%	12/03/2025	943,956	0.02
	Minera Mexico S.A. de CV 144A <sup>(d)</sup>	USD	4.500%	26/01/2050	1,742,825	0.04
200,000	Trust Fibra Uno	USD	6.950%	30/01/2044	242,810	0.01
3,410,000	Unifin Financiera SAB de CV	USD	8.375%	27/01/2028	3,217,983	0.08
					76,055,498	1.88
Netherlands	Greenko Dutch BV	USD	3.850%	29/03/2026	2,405,613	0.06
	Metinvest BV	USD	7.750%	23/04/2023	299,829	0.00
	Prosus NV 144A <sup>(d)</sup>	USD	3.680%	21/01/2030	466,840	0.01
					3,172,282	0.08
Panama						
6,870,000	Banco Latinoamericano de Comercio Exterior S.A.	USD	2.375%	14/09/2025	7,029,521	0.18
23,020,000	Cable Onda S.A.	USD	4.500%	30/01/2030	24,404,538	0.60
2,420,000	Cable Onda S.A. 144A <sup>(d)</sup>	USD	4.500%	30/01/2030	2,565,551	0.06
					33,999,610	0.84
Paraguay	Parasa Caratta antal O.A.E.O.A	HOD	0.7500/	40/40/0005	40.044.075	0.00
	Banco Continental S.A.E.C.A.	USD	2.750%	10/12/2025	12,841,275	0.32
	Telefonica Celular del Paraguay S.A. Telefonica Celular del Paraguay S.A. 144A <sup>(d)</sup>	USD USD	5.875% 5.875%	15/04/2027 15/04/2027	31,858,131 1,202,592	0.78 0.03
,,,					45,901,998	1.13
Peru					10,001,000	
27,020,000	Consorcio Transmantaro S.A.	USD	4.700%	16/04/2034	29,849,129	0.74
1,350,000	Consorcio Transmantaro S.A. 144A <sup>(d)</sup>	USD	4.700%	16/04/2034	1,491,352	0.04
2,936,250	Corp Lindley S.A.	USD	6.750%	23/11/2021	2,975,596	0.07
832,000	Corp Lindley S.A.	USD	4.625%	12/04/2023	858,227	0.02
15,500,000	Hunt Oil Co. of Peru LLC Sucursal Del Peru	USD	6.375%	01/06/2028	15,556,304	0.38
37,220,000	InRetail Consumer	USD	3.250%	22/03/2028	35,940,562	0.89
					86,671,170	2.14
Qatar 1 710 758	Ras Laffan Liquefied Natural Gas Co., Ltd. III	USD	5.838%	30/09/2027	1,967,312	0.05
	Ras Laffan Liquefied Natural Gas Co., Ltd. III Ras Laffan Liquefied Natural Gas Co., Ltd. III	USD	5.838% 6.332%	30/09/2027	6,936,764	0.05
	Ras Laffan Liquefied Natural Gas Co., Ltd. III	USD	5.838%	30/09/2027	596,825	0.01
					9,500,901	0.23
Supranationals						
12,620,000	ATP Tower Holdings LLC Via Andean Tower Partners Colombia SAS Via	HCD	4.0500/	27/04/2022	12 670 045	0.04
5,630,000	Andean Telecom Partners ATP Tower Holdings LLC Via Andean Tower Partners Colombia SAS Via	USD	4.050%	27/04/2026	12,679,945	0.31
	Andean Telecom Partners 144A <sup>(d)</sup>	USD	4.050%	27/04/2026	5,665,188	0.14
4,913,175	Digicel International Finance Ltd. Via Digicel InternationalHoldings Ltd. 144A <sup>(d)</sup>	USD	13.000%	31/12/2025	4,993,935	0.12
3,569,711	Digicel International Finance Ltd. Via Digicel InternationalHoldings Ltd. 144A <sup>(d)</sup>				2 502 074	
	1 <del>49</del> A* /	USD	8.000%	31/12/2026	3,523,974	0.09
					26,863,042	0.66

Haldinas	Security Decements	C	Interest B-4-(a)	Maturita - Data (h)	Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Cont Turkey	mued)					
	Akbank TAS	USD	6.800%	06/02/2026	20,370,922	0.50
18,520,000	Yapi ve Kredi Bankasi AS <sup>(c)</sup>	USD	13.875%	Perp.	21,298,000	0.53
United Arab Emi	rates				41,668,922	1.03
	Dolphin Energy Ltd., LLC	USD	5.500%	15/12/2021	2,600,555	0.06
United States	Austin BidCo, Inc.	USD	7.125%	15/12/2028	3,686,125	0.09
	MercadoLibre, Inc.	USD	2.375%	14/01/2026	9,745,575	0.03
					13,431,700	0.33
Venezuela						
	Petroleos de Venezuela S.A. Petroleos de Venezuela S.A.	USD USD	6.000% 6.000%	28/10/2022 15/11/2026	1,352,890 114,680	0.0 <sup>2</sup> 0.00
2,440,000	Petroleus de Veriezuera S.A.	03D	0.000 /6	13/11/2020	1,467,570	0.04
TOTAL BONDS					1,101,010	
(cost USD 710,5	59,356)				703,142,638	17.35
TOTAL TRANSF (cost USD 710,5	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 59,356)				703,142,638	17.35
Other Transfer	able Securities					
Bonds – 1.19% Indonesia						
	Delta Merlin Dunia Tekstil PT—Series A <sup>(g)</sup>	USD	1.500%	26/06/2028	560,352	0.01
4,715,000	Delta Merlin Dunia Tekstil PT—Series B	USD	34.344%	26/06/2032	164,435	0.01
					724,787	0.02
<b>Panama</b> 37,210,000	AES Panama Generation Holdings SRL	USD	4.375%	31/05/2030	38,278,206	0.94
<b>Singapore</b> 9,150,000	Tiger Holdco Pte Ltd. 144A <sup>(d)</sup>	USD	13.000%	10/06/2023	9,269,408	0.23
TOTAL BONDS (cost USD 48,66	8,477)				48,272,401	1.19
TOTAL OTHER	TRANSFERABLE SECURITIES				48,272,401	1.19
<u> </u>	E OF INVESTMENTS EXCLUDING DERIVATIVES				.0,2.2,101	
(cost USD 3,817	,223,987)			:	3,896,317,221	96.12
Futures Contra	acts – (0.01%)			Commitment	Unrealised	% of
Number of				Market Value	Gain	Shareholders
	ecurity Description			USD	USD	Equity
	ISD IS Treasury Notes 10YR Futures 21/09/2021		Long	171,944,625	100,670	0.00
	IS Treasury Notes 2YR Futures 30/09/2021		Long	247,867,156	14,056	0.00
				419,811,781	114,726	0.00
UNREALISED G	AIN ON FUTURES CONTRACTS				114,726	0.00
				Commitment	Unrealised	% o
Number of Contracts S	ecurity Description			Market Value USD	Loss USD	Shareholders Equity
	ISD					
	IS Treasury Long Bond Futures 21/09/2021		Long	149,867,125	(503,445)	(0.01
	IS Treasury Notes 5YR Futures 30/09/2021 IS Treasury Ultra Long Bond Futures 21/09/2021		Long Long	98,313,329 123,045,781	(65,302) (58,759)	(0.00 (0.00
	IS Treasury Ultra Long Notes 10YR Futures 21/09/2021		Short	(4,779,844)	(1,547)	(0.00
				366,446,391	(629,053)	(0.01)
				000,110,001	(020,000)	()

Forward Currency	y Contracts – (0.09%						
Torward Currency	y Contracts – (0.03 /	9)				Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain USD	Shareholders' Equity
HKD USD	15,164,660 4,004,622	USD PEN	1,952,278 14,123,502		02/06/2021 12/07/2021	1,502 326,009	0.00 0.01
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTR	ACTS			327,511	0.01
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss USD	Shareholders' Equity
USD	3,070,933	HKD	23,856,272		02/06/2021	(2,655)	(0.00)
PEN	1,283,992	USD	336,256		25/06/2021	(2,011)	(0.00)
USD	164,862,624	EUR	138,532,337		25/06/2021	(3,743,013)	(0.10)
PEN	5,880,323	USD	1,610,644		12/07/2021	(79,053)	(0.00)
	S ON FORWARD CUR					(3,826,732)	(0.10)
Share Class Spec	ific Forward Curren	cy Contracts -	0.64%			Unrealised	% of
_	Amount	_	Amount		Maturity	Gain	Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
AUD	10,931,543	USD	8,422,884		01/06/2021	1,509	0.00
USD	8,465,184	AUD	10,931,544		01/06/2021	40,791	0.00
BRL	5,170,460	USD	949,935		02/06/2021	38,755	0.00
EUR	1,008,805,974	USD	1,201,928,359		25/06/2021	25,874,311	0.64
USD	4,647,323	EUR	3,812,014		25/06/2021	7,778	0.00
BRL SGD	4,831,510 74,401,212	USD	904,207		02/07/2021	16,914	0.00 0.01
USD	74,401,212	USD AUD	55,864,545 9,788		13/08/2021 20/08/2021	331,614 9	0.00
	·		·		20/00/2021		
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTR.	ACTS HELD FOR HEDGING PURPOSES			26,311,681	0.65
			_			Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	<b>Bought</b> 970,555	BRL	<b>Sold</b> 5,170,462		Date 02/06/2021	Loss USD (18,136)	Shareholders' Equity (0.00)
USD GBP	970,555 93,476,253	BRL USD	<b>Sold</b> 5,170,462 132,789,112		02/06/2021 05/08/2021	Loss USD (18,136) (465,879)	Shareholders' Equity (0.00) (0.01)
USD GBP CHF	970,555 93,476,253 2,377,754	BRL USD USD	5,170,462 132,789,112 2,644,402		02/06/2021 05/08/2021 09/08/2021	(18,136) (465,879) (188)	(0.00) (0.01) (0.00)
USD GBP CHF AUD	970,555 93,476,253 2,377,754 10,768,668	BRL USD USD USD	5,170,462 132,789,112 2,644,402 8,342,751		02/06/2021 05/08/2021	(18,136) (465,879) (188) (41,189)	Shareholders' Equity (0.00) (0.01) (0.00) (0.00)
USD GBP CHF AUD	970,555 93,476,253 2,377,754 10,768,668	BRL USD USD USD	5,170,462 132,789,112 2,644,402		02/06/2021 05/08/2021 09/08/2021	(18,136) (465,879) (188)	Shareholders' Equity (0.00) (0.01)
USD GBP CHF AUD UNREALISED LOS:	970,555 93,476,253 2,377,754 10,768,668 S ON FORWARD CUR	BRL USD USD USD	5,170,462 132,789,112 2,644,402 8,342,751		02/06/2021 05/08/2021 09/08/2021	Loss USD (18,136) (465,879) (188) (41,189) (525,392)	Shareholders' Equity (0.00) (0.01) (0.00) (0.00) (0.00)
USD GBP CHF AUD UNREALISED LOS: Swap Contracts - Net Local	970,555 93,476,253 2,377,754 10,768,668 S ON FORWARD CUR	BRL USD USD USD	5,170,462 132,789,112 2,644,402 8,342,751		02/06/2021 05/08/2021 09/08/2021	Loss USD (18,136) (465,879) (188) (41,189) (525,392)	Shareholders' Equity (0.00) (0.01) (0.00) (0.00) (0.00)
USD GBP CHF AUD UNREALISED LOS:	970,555 93,476,253 2,377,754 10,768,668 S ON FORWARD CUR	BRL USD USD USD	5,170,462 132,789,112 2,644,402 8,342,751	Currency	02/06/2021 05/08/2021 09/08/2021	Loss USD (18,136) (465,879) (188) (41,189) (525,392)	Shareholders' Equity (0.00) (0.01) (0.00) (0.00) (0.00)
USD GBP CHF AUD UNREALISED LOS: Swap Contracts - Net Local Notional	970,555 93,476,253 2,377,754 10,768,668 S ON FORWARD CUR	BRL USD USD USD	\$ 5,170,462 132,789,112 2,644,402 8,342,751 ACTS HELD FOR HEDGING PURPOSES	Currency	02/06/2021 05/08/2021 05/08/2021 09/08/2021 20/08/2021	Loss USD  (18,136) (465,879) (188) (41,189)  (525,392)  Unrealised Gain	Shareholders' Equity (0.00) (0.01) (0.00) (0.00) (0.00) (0.01)  % of Shareholders'
USD GBP CHF AUD UNREALISED LOS: Swap Contracts - Net Local Notional	970,555 93,476,253 2,377,754 10,768,668 S ON FORWARD CUR - 0.04%	BRL USD USD USD	\$01d 5,170,462 132,789,112 2,644,402 8,342,751 ACTS HELD FOR HEDGING PURPOSES	Currency	02/06/2021 05/08/2021 05/08/2021 09/08/2021 20/08/2021	Loss USD  (18,136) (465,879) (188) (41,189)  (525,392)  Unrealised Gain	Shareholders' Equity  (0.00) (0.01) (0.00) (0.00) (0.01)  (0.01)  % of Shareholders' Equity
USD GBP CHF AUD UNREALISED LOS: Swap Contracts – Net Local Notional Amount 83,920,000 37,640,000	970,555 93,476,253 2,377,754 10,768,668 S ON FORWARD CUR - 0.04% Pay Interest Rate Swaps Fixed 0.000% Fixed 0.000%	BRL USD USD USD	Sold  5,170,462 132,789,112 2,644,402 8,342,751  ACTS HELD FOR HEDGING PURPOSES  Receive  Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	EUR EUR	02/06/2021 05/08/2021 05/08/2021 09/08/2021 20/08/2021  Maturity Date  16/06/2024 16/06/2026	Loss USD  (18,136) (465,879) (188) (41,189)  (525,392)  Unrealised Gain USD  40,399 75,227	Shareholders' Equity  (0.00) (0.01) (0.00) (0.00) (0.00)  (0.01)  % of Shareholders' Equity  0.00 0.00
USD GBP CHF AUD UNREALISED LOS: Swap Contracts – Net Local Notional Amount 83,920,000 37,640,000 16,900,000	970,555 93,476,253 2,377,754 10,768,668 S ON FORWARD CUR  - 0.04%  Pay  Interest Rate Swaps Fixed 0.000% Fixed 0.000% Fixed 0.000%	BRL USD USD USD	Sold  5,170,462 132,789,112 2,644,402 8,342,751  ACTS HELD FOR HEDGING PURPOSES  Receive  Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	EUR EUR EUR	02/06/2021 05/08/2021 05/08/2021 09/08/2021 20/08/2021  Maturity Date  16/06/2024 16/06/2026 16/06/2028	Loss USD  (18,136) (465,879) (188) (41,189)  (525,392)  Unrealised Gain USD  40,399 75,227 84,076	Shareholders' Equity (0.00) (0.01) (0.01) (0.00) (0.01)  % of Shareholders' Equity  0.00 0.00 0.00
USD GBP CHF AUD UNREALISED LOS:  Swap Contracts - Net Local Notional Amount  83,920,000 37,640,000 16,900,000 3,160,000	970,555 93,476,253 2,377,754 10,768,668 S ON FORWARD CUR - 0.04% Pay Interest Rate Swaps Fixed 0.000% Fixed 0.000%	BRL USD USD USD RENCY CONTR	Sold  5,170,462 132,789,112 2,644,402 8,342,751  ACTS HELD FOR HEDGING PURPOSES  Receive  Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	EUR EUR	02/06/2021 05/08/2021 05/08/2021 09/08/2021 20/08/2021  Maturity Date  16/06/2024 16/06/2026	Loss USD  (18,136) (465,879) (188) (41,189)  (525,392)  Unrealised Gain USD  40,399 75,227	Shareholders' Equity (0.00) (0.01) (0.00) (0.01) (0.01)  % of Shareholders' Equity  0.00 0.00 0.01
USD GBP CHF AUD UNREALISED LOS:  Swap Contracts - Net Local Notional Amount  83,920,000 37,640,000 16,900,000 3,160,000	970,555 93,476,253 2,377,754 10,768,668  S ON FORWARD CUR - 0.04%  Pay  Interest Rate Swaps Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% N ON INTEREST RATE	BRL USD USD USD  RENCY CONTR	Sold  5,170,462 132,789,112 2,644,402 8,342,751  ACTS HELD FOR HEDGING PURPOSES  Receive  Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	EUR EUR EUR	02/06/2021 05/08/2021 05/08/2021 09/08/2021 20/08/2021  Maturity Date  16/06/2024 16/06/2026 16/06/2028	Loss USD  (18,136) (465,879) (188) (41,189)  (525,392)  Unrealised Gain USD  40,399 75,227 84,076 30,040	Shareholders' Equity  (0.00) (0.01) (0.00) (0.00)  (0.01)  % of Shareholders' Equity  0.00 0.00 0.01 0.00
USD GBP CHF AUD UNREALISED LOS:  Swap Contracts - Net Local Notional Amount  83,920,000 37,640,000 16,900,000 3,160,000	970,555 93,476,253 2,377,754 10,768,668 S ON FORWARD CUR - 0.04% Pay Interest Rate Swaps Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% CON INTEREST RATE Credit Default Swaps Floating (Indonesia G	BRL USD USD USD RENCY CONTR	Sold  5,170,462 132,789,112 2,644,402 8,342,751  ACTS HELD FOR HEDGING PURPOSES  Receive  Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	EUR EUR EUR	02/06/2021 05/08/2021 05/08/2021 09/08/2021 20/08/2021  Maturity Date  16/06/2024 16/06/2026 16/06/2028	Loss USD  (18,136) (465,879) (188) (41,189)  (525,392)  Unrealised Gain USD  40,399 75,227 84,076 30,040	\$\text{Shareholders'} \text{Equity} (0.00) (0.01) (0.00) (0.00) (0.00) (0.00) (0.01) \$\text{Shareholders'} \text{Equity} 0.00 (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0.00) (0.01) (0
USD GBP CHF AUD UNREALISED LOS:  Swap Contracts - Net Local Notional Amount  83,920,000 37,640,000 16,900,000 3,160,000 UNREALISED GAIN	970,555 93,476,253 2,377,754 10,768,668  S ON FORWARD CUR  - 0.04%  Pay  Interest Rate Swaps Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% CON INTEREST RATE  Credit Default Swaps	BRL USD USD USD  RENCY CONTR	Sold  5,170,462 132,789,112 2,644,402 8,342,751  ACTS HELD FOR HEDGING PURPOSES  Receive  Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	EUR EUR EUR EUR	02/06/2021 05/08/2021 09/08/2021 20/08/2021 20/08/2021  Maturity Date  16/06/2024 16/06/2026 16/06/2028 16/06/2031	Loss USD  (18,136) (465,879) (188) (41,189)  (525,392)  Unrealised Gain USD  40,399 75,227 84,076 30,040 229,742	Shareholders' Equity (0.00) (0.01) (0.00) (0.00) (0.00) (0.01)  % of Shareholders' Equity  0.00 0.01 0.00 0.01 0.00
USD GBP CHF AUD UNREALISED LOS:  Swap Contracts - Net Local Notional Amount  83,920,000 37,640,000 16,900,000 3,160,000  UNREALISED GAIN	Bought  970,555 93,476,253 2,377,754 10,768,668  S ON FORWARD CUR  - 0.04%  Pay  Interest Rate Swaps Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Consider the fixed o.000% Fixed form of the fixed o.0000% Fixed form of the fixed	BRL USD USD USD  RENCY CONTR	Sold  5,170,462 132,789,112 2,644,402 8,342,751  ACTS HELD FOR HEDGING PURPOSES  Receive  Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	EUR EUR EUR EUR USD	02/06/2021 05/08/2021 09/08/2021 20/08/2021 20/08/2021  Maturity Date  16/06/2024 16/06/2026 16/06/2028 16/06/2031	Loss USD  (18,136) (465,879) (188) (188) (525,392)  Unrealised Gain USD  40,399 75,227 84,076 30,040 229,742	Shareholders' Equity  (0.00) (0.01) (0.00) (0.00) (0.01)  % of Shareholders' Equity  0.00 0.00 0.01 0.00 0.01 0.01
USD GBP CHF AUD UNREALISED LOS:  Swap Contracts - Net Local Notional Amount  83,920,000 37,640,000 16,900,000 3,160,000 UNREALISED GAIN  12,670,000 23,070,000 10,480,000 22,940,000	Bought  970,555 93,476,253 2,377,754 10,768,668  S ON FORWARD CUR  0.04%  Pay  Interest Rate Swaps Fixed 0.000% Fixed 0.00	BRL USD USD USD RENCY CONTR  E SWAPS Sovernment Government Government	Sold  5,170,462 132,789,112 2,644,402 8,342,751  ACTS HELD FOR HEDGING PURPOSES  Receive  Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR)  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%	EUR EUR EUR EUR USD USD USD	02/06/2021 05/08/2021 05/08/2021 09/08/2021 20/08/2021  Maturity Date  16/06/2024 16/06/2026 16/06/2028 16/06/2031  20/12/2024 20/06/2025 20/06/2025	Loss USD  (18,136) (465,879) (188) (41,189)  (525,392)  Unrealised Gain USD  40,399 75,227 84,076 30,040 229,742  277,255 266,122 141,474 229,439	Shareholders' Equity  (0.00) (0.01) (0.00) (0.00) (0.01)  % of Shareholders' Equity  0.00 0.00 0.00 0.01 0.00 0.01 0.01 0.
USD GBP CHF AUD UNREALISED LOS:  Swap Contracts - Net Local Notional Amount  83,920,000 37,640,000 16,900,000 3,160,000  UNREALISED GAIN  12,670,000 23,070,000 10,480,000	Bought  970,555 93,476,253 2,377,754 10,768,668  S ON FORWARD CUR  0.04%  Pay  Interest Rate Swaps Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Fixed 0.00	BRL USD USD USD  RENCY CONTR  E SWAPS Sovernment Government covernment covernment covernment	Sold  5,170,462 132,789,112 2,644,402 8,342,751  ACTS HELD FOR HEDGING PURPOSES  Receive  Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR)  Fixed 1.000% Fixed 1.000% Fixed 1.000%	EUR EUR EUR EUR USD USD	02/06/2021 05/08/2021 05/08/2021 09/08/2021 20/08/2021  Maturity Date  16/06/2024 16/06/2028 16/06/2031  20/12/2024 20/06/2025 20/06/2025	Loss USD  (18,136) (465,879) (188) (188) (525,392)  Unrealised Gain USD  40,399 75,227 84,076 30,040  229,742  277,255 266,122 141,474	Shareholders' Equity (0.00) (0.01) (0.01) (0.00) (0.01)  % of Shareholders' Equity  0.00 0.00 0.00

Swap Contracts	s – (Continued)					
Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders' Equity
	Credit Default Swaps – (Continued)					
19,340,000	9 Floating (Indonesia Government International Bond)	Fixed 1.000%	USD	20/12/2025	138,116	0.00
18,870,000	,	Fixed 1.000%	USD	20/12/2025	174,932	0.00
UNREALISED GA	AIN ON CREDIT DEFAULT SWAPS				1,765,380	0.04
TOTAL UNREALI	SED GAIN ON SWAP CONTRACTS				1,995,122	0.05
Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders' Equity
	Credit Default Swaps					
1,130,000		Floating (China Government	USD	20/06/2021	(798)	(0.00)
80,000	0 Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(56)	(0.00)
370,000	0 Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(258)	(0.00)
•		International Bond)			, ,	, ,
30,000	0 Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(21)	(0.00)
320,000	D Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(222)	(0.00)
9,420,000	D Fixed 1.000%	Floating (China Government	USD	20/06/2021	(6,616)	(0.00)
790,000	0 Fixed 1.000%	International Bond) Floating (China Government International Bond)	USD	20/06/2021	(489)	(0.00)
4,060,000	D Fixed 1.000%	Floating (China Government	USD	20/06/2021	(2,413)	(0.00)
5,880,000	0 Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(3,312)	(0.00)
42,370,000	Floating (Chile Government International Bond)	International Bond) Fixed 1.000%	USD	20/12/2025	(247,880)	(0.01)
UNREALISED LO	SS ON CREDIT DEFAULT SWAPS				(262,065)	(0.01)
TOTAL UNREALI	SED LOSS ON SWAP CONTRACTS				(262,065)	(0.01)
MARKET VALUE (cost USD 3,817,2	OF INVESTMENTS 223,987)			:	3,919,823,019	96.70
OTHER ASSETS	AND LIABILITIES				133,911,707	3.30
SHAREHOLDERS	S' EQUITY				4,053,734,726	100.00
						% of
TOTAL INVESTM	ENTS				Market Value USD	Shareholders'
Total Investments exc	cluding derivatives (cost USD 3,817,223,987)				3,896,317,221	96.12
Unrealised gain on fu					114,726	0.00
Unrealised loss on fu					(629,053)	(0.01)
-	orward currency contracts orward currency contracts				327,511 (3,826,732)	0.01 (0.10)
	prward currency contracts held for hedging purposes				26,311,681	0.65
-	prward currency contracts held for hedging purposes				(525,392)	(0.01)
Unrealised gain on s					1,995,122	0.05
Unrealised loss on sw Other Assets and Lia					(262,065) 133,911,707	(0.01) 3.30
Shareholders' Ed	quity				4,053,734,726	100.00

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

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for swap contracts were Barclays Capital, Inc., Citibank N.A., Credit Suisse, Deutsche Bank AG and JP Morgan Chase Bank N.A.

The maximum individual counterparty exposure as at 31 May 2021 is 0.32% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (d) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (e) A related party to Goldman Sachs Funds.
- (f) The yield for this fund as at 31 May 2021 was 0.011%.
- (g) This security has a step up coupon which moves to the second rate at a set date in the future.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Transferable se	curities admitted to an official exchange listing					
Bonds – 77.85% Angola	<u> </u>					
-	Angolan Government International Bond	USD	8.250%	09/05/2028	375,052	0.04
1,447,000	Angolan Government International Bond	USD	8.000%	26/11/2029	1,478,262	0.14
	Angolan Government International Bond	USD	9.375%	08/05/2048	208,068	0.02
880,000	Angolan Government International Bond	USD	9.125%	26/11/2049	898,405	0.09
Argentina					2,959,787	0.29
2,160,000	Arcor SAIC	USD	6.000%	06/07/2023	2,134,803	0.21
	Argentina Government International Bond	EUR	0.500%	09/07/2029	4,555	0.00
	Argentina Government International Bond	USD	1.000%	09/07/2029	104,270	0.01
3,535,463		USD	0.125%	09/07/2030	1,311,878	0.13
	Argentina Government International Bond	EUR USD	0.125% 0.125%	09/07/2030 09/07/2035	130,231 686,627	0.01 0.07
	Argentina Government International Bond <sup>(c)</sup> Argentina Government International Bond <sup>(c)</sup>	USD	0.125%	09/07/2033	631,911	0.07
	Argentina Government International Bond <sup>(c)</sup>	USD	0.125%	09/07/2046	173,945	0.02
	Cia General de Combustibles S.A.	USD	9.500%	08/03/2025	1,049,544	0.10
	IRSA Propiedades Comerciales S.A.	USD	8.750%	23/03/2023	450,753	0.04
1,490,000	YPF S.A.	USD	6.950%	21/07/2027	982,767	0.09
390,000	YPF S.A.	USD	8.500%	27/06/2029	269,100	0.03
					7,930,384	0.77
Armenia						
	Armenia International Bond	USD USD	3.950%	26/09/2029	632,572	0.06
320,000	Armenia International Bond	090	3.600%	02/02/2031	297,625	0.03
Australia					930,197	0.09
1,800,000	Santos Finance Ltd.	USD	5.250%	13/03/2029	2,016,684	0.20
Azerbaijan	Anada ii an International Dand	Heb	2.500%	04/00/2022	2.074.605	0.20
	Azerbaijan International Bond State Oil Co. of the Azerbaijan Republic	USD USD	3.500% 6.950%	01/09/2032 18/03/2030	2,074,695 426,531	0.20 0.04
340,000	State Oil Go. of the Azerbaijan Republic	OOD		10/03/2030	2,501,226	0.24
Dahasia					2,001,220	0.24
<b>Bahrain</b> 370,000	Bahrain Government International Bond	USD	4.250%	25/01/2028	371,272	0.04
1,570,000	Bahrain Government International Bond	USD	7.375%	14/05/2030	1,765,222	0.17
870,000	Bahrain Government International Bond	USD	5.625%	30/09/2031	874,446	0.09
630,000	Bahrain Government International Bond	USD	5.450%	16/09/2032	621,928	0.06
360,000	Bahrain Government International Bond	USD	5.250%	25/01/2033	347,737	0.03
440,000	CBB International Sukuk Programme Co. WLL	USD	3.950%	16/09/2027	447,562	0.04
					4,428,167	0.43
<b>Belarus</b> 290.000	Belarus International Bond	USD	6.200%	28/02/2030	262.677	0.02
,	Belarus International Bond	USD	6.378%	24/02/2031	490,421	0.05
0.10,000	25/4/45 (1/6/14/5/14/25/14	002		21/02/2001	753.098	0.07
Belize						
	Belize Government International Bond <sup>(d)</sup>	USD	4.938%	20/02/2034	79,013	0.01
79,733	Belize Government International Bond 144A <sup>(d)(e)</sup>	USD	4.938%	20/02/2034	32,740	0.00
					111,753	0.01
<b>Benin</b> 720,000	Benin Government International Bond	EUR	4.875%	19/01/2032	869,620	0.08
Bermuda	Some Cotormical mornational Bond	LOIK	4.07070	10/01/2002	000,020	0.00
	Bermuda Government International Bond	USD	2.375%	20/08/2030	326,610	0.03
320,000	Bermuda Government International Bond	USD	3.375%	20/08/2050	315,550	0.03
480,000	Star Energy Geothermal Darajat II Via Star Energy Geothermal Salak	USD	4.850%	14/10/2038	533,412	0.05
					1,175,572	0.11
Brazil	D (10 A (d)			_	0.000	
	Banco do Brasil S.A. (d)	USD	6.250%	Perp.	3,036,082	0.30
3,795,000 420,000	Brazilian Government International Bond BRF S.A.	USD	4.500% 5.750%	30/05/2029	4,070,498	0.40
	Itau Unibanco Holding S.A. (d)	USD USD	5.750% 3.875%	21/09/2050 15/04/2031	419,323 436,013	0.04 0.04
440,000	Tada Officiality O.A.	030	3.07.576	10/04/2031	730,013	0.04

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Brazil – (Continue	· ·					
	Samarco Mineracao S.A.	USD	4.125%	01/11/2022	652,896	0.06
470,000	Samarco Mineracao S.A.	USD	5.750%	24/10/2023	397,003 9,011,815	0.04
Pritich Virgin Isla	wde				0,011,010	
British Virgin Isla 650.000	CAS Capital No 1 Ltd. (d)	USD	4.000%	Perp.	650,975	0.06
	Central American Bottling Corp.	USD	5.750%	31/01/2027	2,933,638	0.28
200,000		USD	4.500%	27/01/2026	208,000	0.02
550,000		USD	4.850%	27/01/2028	577,741	0.06
	China Cinda 2020 I Management Ltd.	USD	3.000%	18/03/2027 20/01/2028	198,230	0.02
200,000 1,090,000	- 4.0	USD USD	2.500% 4.100%	20/01/2026 Perp.	189,225 1,108,478	0.02 0.11
	ENN Clean Energy International Investment Ltd.	USD	3.375%	12/05/2026	291,469	0.03
	Fortune Star BVI Ltd.	USD	5.950%	19/10/2025	294,888	0.03
240,000	Fortune Star BVI Ltd.	USD	5.000%	18/05/2026	244,350	0.02
	HKT Capital No 4 Ltd.	USD	3.000%	14/07/2026	1,112,254	0.11
	HKT Capital No 5 Ltd.	USD	3.250%	30/09/2029	1,816,464	0.18
430,000	Huarong Finance 2017 Co., Ltd. Huarong Finance 2017 Co., Ltd. <sup>(d)</sup>	USD USD	4.250% 4.000%	07/11/2027	288,100 198,016	0.03 0.02
390,000	(4)	USD	4.500%	Perp. Perp.	240,825	0.02
590,000		USD	3.750%	29/05/2024	410,050	0.04
450,000	Huarong Finance 2019 Co., Ltd.	USD	3.875%	13/11/2029	301,500	0.03
900,000	•	USD	3.375%	24/02/2030	603,000	0.06
390,000		USD	5.000%	19/11/2025	270,465	0.03
400.000	Huarong Finance II Co., Ltd.	USD USD	4.625% 4.875%	03/06/2026	148,390	0.01 0.03
200,000	Huarong Finance II Co., Ltd. Joy Treasure Assets Holdings, Inc.	USD	2.750%	22/11/2026 17/11/2030	269,826 186,237	0.03
	Nuoxi Capital Ltd.	USD	5.350%	24/01/2023	165,600	0.02
330,000		USD	4.125%	Perp.	332,784	0.03
280,000	NWD Finance BVI Ltd. (d)	USD	5.250%	Perp.	301,445	0.03
	Sino-Ocean Land Treasure IV Ltd.	USD	4.750%	14/01/2030	314,455	0.03
560,000	4.0	USD	6.000%	15/07/2025	591,030	0.06
220,000	Sunny Express Enterprises Corp. (d) Tianqi Finco Co., Ltd.	USD USD	3.350% 3.750%	Perp. 28/11/2022	224,967 178,525	0.02 0.02
	TSMC Global Ltd.	USD	2.250%	23/04/2031	1,667,366	0.02
					16,318,293	1.59
Cayman Islands						
	21Vianet Group, Inc. Agile Group Holdings Ltd. <sup>(d)</sup>	USD USD	7.875% 7.875%	15/10/2021	920,142	0.09
240,000 600,000	- · · · · · · · · · · · · · · · · · · ·	USD	3.875%	Perp. 22/10/2029	247,243 649,557	0.02 0.06
	CAR, Inc.	USD	9.750%	31/03/2024	209,937	0.02
310,000	•	USD	7.900%	07/11/2023	301,475	0.03
340,000	Central China Real Estate Ltd.	USD	7.500%	14/07/2025	303,384	0.03
	China Aoyuan Group Ltd.	USD	5.980%	18/08/2025	334,285	0.03
220,000	· · · · · · · · · · · · · · · · · · ·	USD	5.880% 10.000%	01/03/2027	200,571	0.02
360,000	China Evergrande Group China SCE Group Holdings Ltd.	USD USD	7.000%	11/04/2023 02/05/2025	330,233 206,623	0.03 0.02
	China SCE Group Holdings Ltd.	USD	6.000%	04/02/2026	531,071	0.05
	Country Garden Holdings Co., Ltd.	USD	3.125%	22/10/2025	352,844	0.04
	Country Garden Holdings Co., Ltd.	USD	3.875%	22/10/2030	611,452	0.06
660,000	,	USD	3.300%	12/01/2031	629,371	0.06
	DP World Crescent Ltd.	USD	4.848%	26/09/2028	1,737,984	0.17
	DP World Crescent Ltd. DP World Salaam <sup>(d)</sup>	USD USD	3.875% 6.000%	18/07/2029	888,100 2,306,184	0.09 0.22
	Dubai DOF Sukuk Ltd.	USD	2.763%	Perp. 09/09/2030	441,925	0.22
	ENN Energy Holdings Ltd.	USD	2.625%	17/09/2030	714,562	0.07
210,000		USD	9.250%	28/07/2023	192,048	0.02
1,280,000	Grupo Aval Ltd.	USD	4.375%	04/02/2030	1,265,610	0.12
380,000		USD	3.875%	29/04/2026	419,365	0.04
290,000		USD	3.375%	14/01/2030	304,342	0.03
200,000		USD USD	4.125%	14/01/2050	205,926	0.02 0.02
460,000	Kaisa Group Holdings Ltd. Kaisa Group Holdings Ltd. <sup>(d)</sup>	USD	11.500% 10.875%	30/01/2023 Perp.	216,910 451,907	0.02
270,000		USD	6.000%	14/08/2026	270,533	0.03
350,000	· · · · · · · · · · · · · · · · · · ·	USD	3.050%	28/10/2030	338,800	0.03
990,000		USD	5.750%	21/07/2028	1,056,964	0.10
1,040,000	Melco Resorts Finance Ltd.	USD	5.375%	04/12/2029	1,103,515	0.11
200,000	-	USD	5.250%	18/06/2025	208,529	0.02
330,000	MGM China Holdings Ltd.	USD	5.875%	15/05/2026	346,931	0.03

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Contin	·					
Cayman Islands -	,	USD	44.0500/	04/02/2024	E4E 400	0.05
	Modern Land China Co., Ltd. Mongolian Mining Corp.	USD	11.950% 0.000%	04/03/2024 Perp.	515,468 265,449	0.05 0.03
560,000	0 0 .	USD	4.100%	21/01/2027	570,070	0.06
	NagaCorp Ltd.	USD	7.950%	06/07/2024	231,080	0.02
	Redsun Properties Group Ltd.	USD	9.700%	16/04/2023	208,985	0.02
210,000	Redsun Properties Group Ltd.	USD	7.300%	13/01/2025	205,809	0.02
	Ronshine China Holdings Ltd.	USD	7.100%	25/01/2025	186,499	0.02
	Sharjah Sukuk Program Ltd.	USD	3.854%	03/04/2026	866,634	0.09
	Sharjah Sukuk Program Ltd.	USD	4.226%	14/03/2028	1,628,359	0.16
	Sharjah Sukuk Program Ltd.	USD USD	3.234% 8.350%	23/10/2029 19/04/2023	629,616 751,372	0.06 0.07
	Sunac China Holdings Ltd. Times China Holdings Ltd.	USD	5.550%	04/06/2024	271,912	0.07
	Times China Holdings Ltd.  Times China Holdings Ltd.	USD	6.750%	08/07/2025	249,076	0.02
	Vale Overseas Ltd.	USD	6.250%	10/08/2026	608,497	0.06
	Vale Overseas Ltd.	USD	3.750%	08/07/2030	31,784	0.00
580,000	VLL International, Inc.	USD	7.250%	20/07/2027	603,200	0.06
1,300,000	Wynn Macau Ltd.	USD	5.500%	15/01/2026	1,364,915	0.13
	Wynn Macau Ltd.	USD	5.625%	26/08/2028	2,637,439	0.26
	Yuzhou Group Holdings Co., Ltd.	USD	6.000%	25/10/2023	188,900	0.02
	Yuzhou Group Holdings Co., Ltd.	USD	7.700%	20/02/2025	510,125	0.05
	Yuzhou Group Holdings Co., Ltd. <sup>(d)</sup>	USD	5.375%	Perp.	391,300	0.04
	Zhenro Properties Group Ltd.	USD USD	8.350%	10/03/2024	207,941	0.02 0.03
280,000	Zhenro Properties Group Ltd. <sup>(d)</sup>	- 05D	10.250%	Perp.	287,712	
-					31,710,465	3.08
Chile	Demonstrate la Transporte de la Demoktica	OLD.	4.5000/	04/00/0000	4 774 000	0.40
	Bonos de la Tesoreria de la Republica Bonos de la Tesoreria de la Republica en pesos	CLP CLP	1.500%	01/03/2026	4,771,026 2,512,162	0.46
	Bonos de la Tesoreria de la Republica en pesos  Bonos de la Tesoreria de la Republica en pesos 144A <sup>(e)</sup>	CLP	5.000% 4.700%	01/03/2035 01/09/2030	4,617,672	0.25 0.45
	Chile Government International Bond	USD	3.100%	22/01/2061	530,042	0.45
	Corp Nacional del Cobre de Chile	USD	3.150%	14/01/2030	269,742	0.03
	Corp Nacional del Cobre de Chile	USD	3.750%	15/01/2031	215,000	0.02
	Empresa de Transporte de Pasajeros Metro S.A.	USD	3.650%	07/05/2030	214,687	0.02
	Enel Americas S.A.	USD	4.000%	25/10/2026	1,012,437	0.10
200,000	Engie Energia Chile S.A.	USD	4.500%	29/01/2025	218,828	0.02
1,880,000	Falabella S.A.	USD	3.750%	30/04/2023	1,967,420	0.19
2,347,000	GNL Quintero S.A.	USD -	4.634%	31/07/2029	2,580,304	0.25
					18,909,320	1.84
China 173 240 000	Agricultural Development Bank of China—Series 2004	CNY	2.960%	17/04/2030	26,059,891	2.54
	Bank of China Ltd.	USD	5.000%	13/11/2024	548,647	0.05
	China Development Bank—Series 2010	CNY	3.090%	18/06/2030	16,360,951	1.59
	China Development Bank—Series 2012	CNY	3.340%	14/07/2025	25,419,020	2.47
86,710,000	China Government Bond	CNY	2.850%	04/06/2027	13,462,433	1.31
		_			81,850,942	7.96
Colombia	Panea da Pagata C A	Heb	E 07E0/	10/00/0000	252.000	0.00
	Banco de Bogota S.A. Banco de Bogota S.A.	USD	5.375% 6.250%	19/02/2023	252,900 7,611,000	0.02
	Bancolombia S.A.	USD USD	6.250% 3.000%	12/05/2026 29/01/2025	255,937	0.74 0.03
	Colombia Government International Bond	COP	4.375%	21/03/2023	159,130	0.03
	Colombia Government International Bond	USD	3.875%	25/04/2027	211,426	0.02
	Colombia Government International Bond	USD	4.500%	15/03/2029	885,889	0.09
	Colombia Government International Bond	USD	3.125%	15/04/2031	1,388,616	0.14
1,330,000	Colombia Government International Bond	USD	3.250%	22/04/2032	1,279,460	0.12
470,000	Colombia Government International Bond	USD	6.125%	18/01/2041	546,599	0.05
	Colombia Government International Bond	USD	5.000%	15/06/2045	640,694	0.06
	Colombia Government International Bond	USD	5.200%	15/05/2049	966,295	0.09
	Colombia Government International Bond	USD	3.875%	15/02/2061	239,772	0.02
	Colombian TES	COP	3.300%	17/03/2027	801,732	0.08
	Colombian TES Series B	COP COP	7.500% 5.750%	26/08/2026	7,642,849	0.74
	Colombian TES—Series B Colombian TES—Series B	COP	5.750% 7.250%	03/11/2027 26/10/2050	3,105,125 3,441,664	0.30 0.34
17,070,300,000	Colonibian (LO-Conco D	- -	1.230/6	20/10/2030		
Casta Birri					29,429,088	2.86
230,000	Costa Rica Government International Bond	USD	6.125%	19/02/2031	246,245	0.02

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Cyprus	,					
1,740,000	MHP S.E.	USD	7.750%	10/05/2024	1,870,439	0.18
Czech Republic						
	Czech Republic Government Bond—Series 103	CZK	2.000%	13/10/2033	1,760,574	0.17
209,160,000	·	CZK CZK	1.250% 1.200%	14/02/2025	9,953,184	0.97
	Czech Republic Government Bond—Series 121 Czech Republic Government Bond—Series 49	CZK	4.200%	13/03/2031 04/12/2036	3,571,626 778,025	0.35 0.08
	Czech Republic Government Bond—Series 78	CZK	2.500%	25/08/2028	2.515.695	0.24
	Czech Republic Government Bond—Series 94	CZK	0.950%	15/05/2030	1,844,945	0.18
					20,424,049	1.99
Dominican Repul	olic Aeropuertos Dominicanos Siglo XXI S.A.	USD	6.750%	30/03/2029	3,035,025	0.29
4,000,000		DOP	10.500%	07/04/2023	76,129	0.23
	Dominican Republic Bond	DOP	12.000%	05/03/2032	1,598,090	0.16
59,100,000	Dominican Republic International Bond	DOP	8.900%	15/02/2023	1,089,452	0.11
325,000	Dominican Republic International Bond	USD	5.875%	18/04/2024	348,766	0.03
	Dominican Republic International Bond	USD	6.875%	29/01/2026	3,310,730	0.32
	Dominican Republic International Bond	USD	8.625%	20/04/2027	184,933	0.02
	Dominican Republic International Bond	DOP	18.500%	04/02/2028	131,391	0.01
	Dominican Republic International Bond Dominican Republic International Bond	USD DOP	6.000% 11.375%	19/07/2028 06/07/2029	930,883 644,445	0.09 0.06
680,000	·	USD	4.500%	30/01/2030	699,373	0.06
1,030,000	•	USD	4.875%	23/09/2032	1,061,866	0.10
	Dominican Republic International Bond	USD	6.400%	05/06/2049	467,586	0.05
980,000	Dominican Republic International Bond	USD	5.875%	30/01/2060	968,740	0.09
					14,547,409	1.41
Ecuador	5 1 0 (6)		0.5000/	04/07/0000	004.007	2.22
	Ecuador Government International Bond <sup>(c)</sup> Ecuador Government International Bond	USD USD	0.500% 6.250%	31/07/2030 31/07/2030	224,007 312,413	0.02 0.03
	Ecuador Government International Bond <sup>(c)</sup>	USD	0.500%	31/07/2035	3,517,464	0.03
	Ecuador Government International Bond <sup>(c)</sup>	USD	0.500%	31/07/2040	1,286,970	0.13
					5,340,854	0.52
Egypt						
1,000,000	071	EUR	4.750%	11/04/2025	1,277,794	0.12
	Egypt Government International Bond	EUR	4.750%	16/04/2026	476,175	0.05
470,000 560,000	071	USD USD	6.588% 7.600%	21/02/2028 01/03/2029	505,601 626,243	0.05 0.06
	Egypt Government International Bond	EUR	5.625%	16/04/2030	853,332	0.08
485,000	***	EUR	6.375%	11/04/2031	628,887	0.06
540,000	651	USD	7.053%	15/01/2032	566,052	0.06
1,430,000	Egypt Government International Bond	USD	7.625%	29/05/2032	1,552,905	0.15
680,000	Egypt Government International Bond	USD	8.700%	01/03/2049	733,290	0.07
1,030,000	Egypt Government International Bond	USD	8.875%	29/05/2050	1,132,967	0.11
					8,353,246	0.81
El Salvador 260.000	El Salvador Government International Bond	USD	8.250%	10/04/2032	270,969	0.03
	El Salvador Government International Bond	USD	9.500%	15/07/2052	1,687,259	0.16
					1,958,228	0.19
Ethiopia 360,000	Ethiopia International Bond	USD	6.625%	11/12/2024	334,338	0.03
Gabon						
,	Gabon Government International Bond	USD	6.375%	12/12/2024	368,228	0.03
500,000	Gabon Government International Bond	USD	6.625%	06/02/2031	500,151	0.05
					868,379	0.08
Ghana 420 000	Ghana Government International Bond	USD	8.625%	07/04/2034	438,900	0.04
	Ghana Government International Bond	USD	7.875%	11/02/2035	340,080	0.04
	Ghana Government International Bond	USD	8.875%	07/05/2042	274,387	0.03
	Ghana Government International Bond	USD	8.750%	11/03/2061	302,040	0.03
					1,355,407	0.13
Guatemala						
1,495,000	Guatemala Government Bond	USD	4.500%	03/05/2026	1,642,134	0.16

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Guatemala – (Con	itinued)					
	Guatemala Government Bond	USD	4.375%	05/06/2027	1,860,104	0.18
	Guatemala Government Bond	USD	4.875%	13/02/2028	279,944	0.03
.,	Guatemala Government Bond Guatemala Government Bond	USD USD	4.900% 6.125%	01/06/2030 01/06/2050	460,514 495,201	0.04 0.05
410,000	Guaternala Government Bond	03D	0.123/6	01/00/2030		0.46
Honduras					4,737,897	
	Honduras Government International Bond	USD	7.500%	15/03/2024	573,176	0.06
290,000	Honduras Government International Bond	USD	5.625%	24/06/2030	305,877	0.03
					879,053	0.09
Hong Kong	Airport Authority <sup>(d)</sup>	USD	2.100%	Dorn	221 606	0.03
	Airport Authority <sup>(d)</sup>	USD	2.400%	Perp. Perp.	321,606 307,003	0.03 0.03
	Bank of East Asia Ltd. <sup>(d)</sup>	USD	5.825%	Perp.	410,035	0.04
	Far East Horizon Ltd. (d)	USD	4.350%	Perp.	1,034,800	0.10
	MTR Corp., Ltd.	USD	1.625%	19/08/2030	621,056	0.06
	Wanda Group Overseas Ltd.	USD	8.875%	21/03/2023	188,000	0.02
					2,882,500	0.28
Hungary						
	Hungary Government Bond—Series 24/B	HUF	3.000%	26/06/2024	9,175,104	0.89
	Hungary Government Bond—Series 26/D	HUF	2.750%	22/12/2026	7,127,033	0.70
	Hungary Government Bond—Series 27/A	HUF	3.000%	27/10/2027	73	0.00
	Hungary Government Bond—Series 30/A	HUF	3.000%	21/08/2030	2,673,453	0.26
	Hungary Government International Bond	EUR	1.500%	17/11/2050	112,026	0.01
3,645,000	OTP Bank Nyrt <sup>(d)</sup>	EUR	2.875%	15/07/2029	4,545,181	0.44
					23,632,870	2.30
India 790,000	Adani Electricity Mumbai Ltd.	USD	3.949%	12/02/2030	802,296	0.08
330,000	Adani Green Energy UP Ltd. Via Prayatna Developers Pvt Ltd. Via					
	Parampujya Solar Energy Pvt Ltd.	USD	6.250%	10/12/2024	366,928	0.03
	Adani Transmission Ltd.	USD	4.250%	21/05/2036	193,514	0.02
	JSW Hydro Energy Ltd.	USD	4.125%	18/05/2031	373,839	0.03
	Reliance Industries Ltd.	USD	3.667%	30/11/2027	2,248,408	0.22
	ReNew Power Synthetic Yes Bank Ifsc Banking Unit Branch	USD USD	6.670% 3.750%	12/03/2024 06/02/2023	294,993 396,397	0.03 0.04
,	3				4,676,375	0.45
Indonesia					.,,	
	ABM Investama Tbk PT	USD	7.125%	01/08/2022	291,932	0.03
150,000	Alam Sutera Realty Tbk PT	USD	6.000%	02/05/2024	120,703	0.01
240,000	Alam Sutera Realty Tbk PT	USD	6.250%	02/11/2025	182,839	0.02
250,000	Bank Negara Indonesia Persero Tbk PT	USD	3.750%	30/03/2026	255,625	0.02
230,000	Bukit Makmur Mandiri Utama PT	USD	7.750%	10/02/2026	238,921	0.02
	Cikarang Listrindo Tbk PT	USD	4.950%	14/09/2026	413,454	0.04
	Gajah Tunggal Tbk PT	USD	8.375%	10/08/2022	195,512	0.02
	Indonesia Asahan Aluminium Persero PT	USD	5.450%	15/05/2030	230,899	0.02
	Indonesia Asahan Aluminium Persero PT Indonesia Government International Bond	USD	5.800%	15/05/2050	396,715	0.04
590,000	Indonesia Government International Bond	USD EUR	3.850% 1.100%	15/10/2030 12/03/2033	267,286 703,185	0.03 0.07
	Indonesia Government International Bond	USD	6.625%	17/02/2037	219,079	0.07
	Indonesia Government International Bond	USD	6.750%	15/01/2044	1,648,791	0.02
	Indonesia Government International Bond	USD	5.125%	15/01/2045	12,063	0.00
	Indonesia Government International Bond	USD	3.500%	14/02/2050	608,318	0.06
570,000	Indonesia Government International Bond	USD	3.050%	12/03/2051	567,506	0.06
200,000	Indonesia Government International Bond	USD	3.350%	12/03/2071	198,250	0.02
8,000,000	Indonesia Treasury Bond—Series FR73	IDR	8.750%	15/05/2031	650	0.00
1,000,000	Indonesia Treasury Bond—Series FR82	IDR	7.000%	15/09/2030	73	0.00
	Pakuwon Jati Tbk PT	USD	4.875%	29/04/2028	246,600	0.02
	Pertamina Persero PT	USD	2.300%	09/02/2031	380,250	0.04
	Pertamina Persero PT	USD	6.500%	27/05/2041	534,717	0.05
	Pertamina Persero PT	USD	6.000%	03/05/2042	288,581	0.03
	Pertamina Persero PT	USD	4.150%	25/02/2060	451,282	0.04
	Perusahaan Gas Negara Tbk PT	USD	5.125%	16/05/2024	686,696	0.07
	Perusahaan Penerbit SBSN Indonesia III	USD	4.150%	29/03/2027	1,186,007	0.12
	Perusahaan Penerbit SBSN Indonesia III	USD	4.400%	01/03/2028	648,493	0.06
	Perusahaan Penerbit SBSN Indonesia III Perusahaan Penerbit SBSN Indonesia III	USD USD	4.450% 3.800%	20/02/2029 23/06/2050	2,230,468 276,128	0.22 0.03
270 000			.2 000%	7.3/00/7030		

Holdings   Security Description   Surrency   Interest Rate   Middle	21/01/2025 20/01/2026 15/04/2030 29/01/2025 05/10/2027 22/10/2025 13/01/2025 24/01/2027 29/01/2031 21/06/2023 12/11/2024	975,225 464,600 14,920,848 2,815,013 206,177 2,877,000 410,262 357,279 2,641,105 9,306,836 2,648,344	0.09 0.04 1.45 0.27 0.02 0.28 0.04 0.04 0.26
Indonesia - (Continued)   920,000   Tower Bersama Infrastructure Tbk PT   USD   4.250%     460,000   Tower Bersama Infrastructure Tbk PT   USD   2.750%     Ireland   2,700,000   Alfa Bank AO Via Alfa Bond Issuance Plc.	20/01/2026 15/04/2030 29/01/2025 05/10/2027 22/10/2025 23/01/2025 24/01/2027 29/01/2031 21/06/2023	464,600 14,920,848 2,815,013 206,177 2,877,000 410,262 357,279 2,641,105 9,306,836 2,648,344	0.04 1.45 0.27 0.02 0.28 0.04 0.04 0.26
920,000 Tower Bersama Infrastructure Tbk PT USD 4.250% 460,000 Tower Bersama Infrastructure Tbk PT USD 2.750%    Ireland	20/01/2026 15/04/2030 29/01/2025 05/10/2027 22/10/2025 23/01/2025 24/01/2027 29/01/2031 21/06/2023	464,600 14,920,848 2,815,013 206,177 2,877,000 410,262 357,279 2,641,105 9,306,836 2,648,344	0.04 1.45 0.27 0.02 0.28 0.04 0.04 0.26
Ireland	20/01/2026 15/04/2030 29/01/2025 05/10/2027 22/10/2025 23/01/2025 24/01/2027 29/01/2031 21/06/2023	464,600 14,920,848 2,815,013 206,177 2,877,000 410,262 357,279 2,641,105 9,306,836 2,648,344	0.04 1.45 0.27 0.02 0.28 0.04 0.04 0.26
2,700,000       Alfa Bank AO Via Alfa Bond Issuance Plc. (d)       USD       5.950%         200,000       Credit Bank of Moscow Via CBOM Finance Plc.       USD       4.700%         2,800,000       Credit Bank of Moscow Via CBOM Finance Plc. (d)       USD       7.500%         380,000       Eurotorg LLC Via Bonitron DAC       USD       9.000%         353,741       Oilflow SPV 1 DAC       USD       12.000%         2,540,000       Phosagro OAO Via Phosagro Bond Funding DAC       USD       3.050%         Isle Of Man         2,520,000       Gohl Capital Ltd.       USD       4.250%         Israel         2,290,000       Bank Leumi Le-Israel BM 144A(d)(e)       USD       3.275%         250,000       Israel Electric Corp., Ltd.       USD       6.875%         1,000,000       Israel Electric Corp., Ltd.—Series 6 144A(e)       USD       5.000%         1,400,000       Leviathan Bond Ltd. 144A(e)       USD       5.750%	29/01/2025 05/10/2027 22/10/2025 13/01/2025 23/01/2025 24/01/2027 29/01/2031 21/06/2023	2,815,013 206,177 2,877,000 410,262 357,279 2,641,105 9,306,836	0.27 0.02 0.28 0.04 0.04 0.26
2,700,000       Alfa Bank AO Via Alfa Bond Issuance Plc. (d)       USD       5.950%         200,000       Credit Bank of Moscow Via CBOM Finance Plc.       USD       4.700%         2,800,000       Credit Bank of Moscow Via CBOM Finance Plc. (d)       USD       7.500%         380,000       Eurotorg LLC Via Bonitron DAC       USD       9.000%         353,741       Oilflow SPV 1 DAC       USD       12.000%         2,540,000       Phosagro OAO Via Phosagro Bond Funding DAC       USD       3.050%         Isle Of Man         2,520,000       Gohl Capital Ltd.       USD       4.250%         Israel         2,290,000       Bank Leumi Le-Israel BM 144A(d)(e)       USD       3.275%         250,000       Israel Electric Corp., Ltd.       USD       6.875%         1,000,000       Israel Electric Corp., Ltd.—Series 6 144A(e)       USD       5.000%         1,400,000       Leviathan Bond Ltd. 144A(e)       USD       5.750%	29/01/2025 05/10/2027 22/10/2025 13/01/2025 23/01/2025 24/01/2027 29/01/2031 21/06/2023	206,177 2,877,000 410,262 357,279 2,641,105 9,306,836 2,648,344	0.02 0.28 0.04 0.04 0.26
200,000   Credit Bank of Moscow Via CBOM Finance Plc.   USD   4.700%	29/01/2025 05/10/2027 22/10/2025 13/01/2025 23/01/2025 24/01/2027 29/01/2031 21/06/2023	206,177 2,877,000 410,262 357,279 2,641,105 9,306,836 2,648,344	0.02 0.28 0.04 0.04 0.26
2,800,000 Credit Bank of Moscow Via CBOM Finance Plc.(d)  380,000 Eurotorg LLC Via Bonitron DAC  353,741 Oilflow SPV 1 DAC  2,540,000 Phosagro OAO Via Phosagro Bond Funding DAC  ISIE OF Man  2,520,000 Gohl Capital Ltd.  USD  4,250%  Israel  2,290,000 Bank Leumi Le-Israel BM 144A(d)(e)  250,000 Israel Electric Corp., Ltd. 1,000,000 Israel Electric Corp., Ltd.—Series 6 144A(e) 1,400,000 Leviathan Bond Ltd. 144A(e) USD  5,750%	05/10/2027 22/10/2025 13/01/2025 23/01/2025 24/01/2027 29/01/2031 21/06/2023	2,877,000 410,262 357,279 2,641,105 9,306,836 2,648,344	0.28 0.04 0.26 0.91
380,000   Eurotorg LLC Via Bonitron DAC   USD   9.000%   353,741   Oilflow SPV 1 DAC   USD   12.000%   2,540,000   Phosagro OAO Via Phosagro Bond Funding DAC   USD   3.050%	22/10/2025 13/01/2022 23/01/2025 24/01/2027 29/01/2031 21/06/2023	410,262 357,279 2,641,105 9,306,836 2,648,344	0.04 0.04 0.26 0.91
353,741   Oilflow SPV 1 DAC	13/01/2022 23/01/2025 24/01/2027 29/01/2031 21/06/2023	357,279 2,641,105 9,306,836 2,648,344	0.04 0.26 0.91
2,540,000 Phosagro OAO Via Phosagro Bond Funding DAC    Isle Of Man	23/01/2025 24/01/2027 29/01/2031 21/06/2023	2,641,105 9,306,836 2,648,344	0.26
2,520,000     Gohl Capital Ltd.     USD     4.250%       Israel       2,290,000     Bank Leumi Le-Israel BM 144A <sup>(d)(e)</sup> USD     3.275%       250,000     Israel Electric Corp., Ltd.     USD     6.875%       1,000,000     Israel Electric Corp., Ltd.—Series 6 144A <sup>(e)</sup> USD     5.000%       1,400,000     Leviathan Bond Ltd. 144A <sup>(e)</sup> USD     5.750%	29/01/2031 21/06/2023	2,648,344	
2,520,000     Gohl Capital Ltd.     USD     4.250%       Israel       2,290,000     Bank Leumi Le-Israel BM 144A <sup>(d)(e)</sup> USD     3.275%       250,000     Israel Electric Corp., Ltd.     USD     6.875%       1,000,000     Israel Electric Corp., Ltd.—Series 6 144A <sup>(e)</sup> USD     5.000%       1,400,000     Leviathan Bond Ltd. 144A <sup>(e)</sup> USD     5.750%	29/01/2031 21/06/2023		0.26
Strael   2,290,000   Bank Leumi Le-Israel BM 144A <sup>(d)(e)</sup>   USD   3.275%   250,000   Israel Electric Corp., Ltd.   USD   6.875%   1,000,000   Israel Electric Corp., Ltd.—Series 6 144A <sup>(e)</sup>   USD   5.000%   1,400,000   Leviathan Bond Ltd. 144A <sup>(e)</sup>   USD   5.750%	29/01/2031 21/06/2023		0.26
2,290,000       Bank Leumi Le-Israel BM 144A <sup>(d)(e)</sup> USD       3.275%         250,000       Israel Electric Corp., Ltd.       USD       6.875%         1,000,000       Israel Electric Corp., Ltd.—Series 6 144A <sup>(e)</sup> USD       5.000%         1,400,000       Leviathan Bond Ltd. 144A <sup>(e)</sup> USD       5.750%	21/06/2023		
250,000       Israel Electric Corp., Ltd.       USD       6.875%         1,000,000       Israel Electric Corp., Ltd.—Series 6 144A <sup>(e)</sup> USD       5.000%         1,400,000       Leviathan Bond Ltd. 144A <sup>(e)</sup> USD       5.750%	21/06/2023		
1,000,000         Israel Electric Corp., Ltd.—Series 6 144A <sup>(e)</sup> USD         5.000%           1,400,000         Leviathan Bond Ltd. 144A <sup>(e)</sup> USD         5.750%		2,359,416	0.23
1,400,000 Leviathan Bond Ltd. 144A <sup>(e)</sup> USD 5.750%		279,838 1,122,187	0.03
	30/06/2023	1,122,167	0.11 0.14
000,000 Ecvidital Bond Etd. 1447	30/06/2023	665,256	0.06
1,300,000 Mizrahi Tefahot Bank Ltd. <sup>(d)</sup> USD 3.077%	07/04/2031	1,319,094	0.13
		7,222,983	0.70
		7,222,000	00
350,000 Ivory Coast Government International Bond EUR 4.875%	30/01/2032	432,596	0.04
400,000 Ivory Coast Government International Bond USD 6.125%	15/06/2033	427,068	0.04
590,000 Ivory Coast Government International Bond EUR 6.625%	22/03/2048	759,940	0.08
		1,619,604	0.16
		.,,	
1,440,000 Jamaica Government International Bond USD 7.875%	28/07/2045	2,008,350	0.20
Japan			
200,000 SoftBank Group Corp.  USD 5.125%	19/09/2027	213,000	0.02
720,000 SoftBank Group Corp.(d) USD 6.000%	Perp.	733,500	0.07
		946,500	0.09
Jersey 440,000 Galaxy Pipeline Assets Bidco Ltd. USD 2.160%	31/03/2034	436,700	0.04
890,000 Galaxy Fipeline Assets Bidco Ltd. USD 2.625%	31/03/2034	876,650	0.04
430,000 Galaxy Pipeline Assets Bidco Ltd. USD 2.940%	30/09/2040	426,775	0.04
		1,740,125	0.17
Jordan		1,740,123	0.17
500,000 Jordan Government International Bond USD 5.850%	07/07/2030	521,094	0.05
Kazakhstan			
920,000 KazMunayGas National Co., JSC USD 4.750%	19/04/2027	1,052,370	0.10
850,000 KazMunayGas National Co., JSC USD 3.500%	14/04/2033	884,584	0.09
		1,936,954	0.19
Kenya			
870,000 Kenya Government International Bond USD 7.000%	22/05/2027	961,626	0.10
200,000 Kenya Government International Bond USD 7.250%	28/02/2028	222,106	0.02
1,090,000         Kenya Government International Bond         USD         8.000%           310,000         Kenya Government International Bond         USD         8.250%	22/05/2032 28/02/2048	1,234,774 343,899	0.12
510,000 Kenya Government international bond 6.250%	20/02/2046		0.03
		2,762,405	0.27
Lebanon 60,000 Lebanon Government International Bond USD 6.100%	04/10/2022	8,209	0.00
80,000 Lebanon Government International Bond USD 6.000%	27/01/2023	10,942	0.00
220,000 Lebanon Government International Bond USD 6.650%	22/04/2024	30,148	0.00
1,340,000 Lebanon Government International Bond USD 6.000%	26/02/2025	182,642	0.00
190,000 Lebanon Government International Bond USD 6.600%	27/11/2026	26,121	0.02
270,000 Lebanon Government International Bond USD 6.850%	23/03/2027	36,972	0.00
290,000 Lebanon Government International Bond USD 6.750%	29/11/2027	39,628	0.01
40,000 Lebanon Government International Bond USD 7.000%	20/03/2028	5,286	0.00
90,000 Lebanon Government International Bond USD 6.650%	03/11/2028	12,239	0.00
		,_50	2.00

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Lebanon – (Conti	·					
	Lebanon Government International Bond	USD	6.850%	25/05/2029	189,668	0.02
	Lebanon Government International Bond	USD	6.650%	26/02/2030 20/11/2031	229,324	0.02
	Lebanon Government International Bond Lebanon Government International Bond	USD USD	7.150% 7.050%	02/11/2035	2,627 11,058	0.00
20,000		USD	8.200%	17/05/2033	2,627	0.00
	Lebanon Government International Bond—Series 89	USD	8.250%	17/05/2034	2,624	0.00
.,					790,115	0.08
Luxembourg						
	Altice Financing S.A.	USD	7.500%	15/05/2026	1,047,875	0.10
	Altice Financing S.A. 144A <sup>(e)</sup>	USD	7.500%	15/05/2026	1,265,750	0.12
	Gazprom Neft OAO Via GPN Capital S.A.	USD	6.000%	27/11/2023	286,400	0.03
	MHP Lux S.A.	USD	6.950%	03/04/2026	804,919	0.08
	Millicom International Cellular S.A.	USD USD	5.125% 5.000%	15/01/2028 24/01/2026	389,818	0.04
	Puma International Financing S.A. Trafigura Funding S.A.	USD	5.000%	23/09/2025	202,659 267,200	0.02 0.02
250,000	rrangura Funding S.A.	03D	5.675%	23/09/2023	4,264,621	0.02
					4,204,021	0.41
-	Axiata Spv5 Labuan Ltd.	USD	3.064%	19/08/2050	331,195	0.03
1,190,000	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	1,165,700	0.11
900,000	Petronas Capital Ltd.	USD	4.550%	21/04/2050	1,076,580	0.11
870,000	Petronas Capital Ltd.	USD	4.800%	21/04/2060	1,114,068	0.11
					3,687,543	0.36
Mauritius 210,000	Clean Panayahla Payar Mauritiya Pta Ltd	HCD	4.0500/	25/02/2027	242.600	0.00
210,000 470.000	Clean Renewable Power Mauritius Pte Ltd.	USD USD	4.250%	25/03/2027	212,609 470,078	0.02 0.05
.,	Cliffton Ltd. Greenko Investment Co.	USD	6.250% 4.875%	25/10/2025 16/08/2023	244,200	0.05
	HTA Group Ltd.	USD	7.000%	18/12/2025	1,174,203	0.02
	India Green Power Holdings	USD	4.000%	22/02/2027	657,431	0.06
	MTN Mauritius Investments Ltd.	USD	5.373%	13/02/2022	2,175,767	0.21
	MTN Mauritius Investments Ltd.	USD	4.755%	11/11/2024	770,234	0.08
	MTN Mauritius Investments Ltd.	USD	6.500%	13/10/2026	1,652,066	0.16
	Network i2i Ltd. (d)	USD	5.650%	Perp.	861,769	0.08
520,000	UPL Corp., Ltd.	USD	4.500%	08/03/2028	548,132	0.05
960,000	UPL Corp., Ltd.	USD	4.625%	16/06/2030	1,015,210	0.10
540,000	UPL Corp., Ltd. (d)	USD	5.250%	Perp.	545,138	0.05
					10,326,837	1.00
Mexico 420,000	Banco Mercantil del Norte S.A. <sup>(d)</sup>	USD	5.750%	04/10/2031	455,566	0.04
2,370,000	Banco Mercantil del Norte S.A. (d)	USD	6.750%	Perp.	2,547,477	0.25
590,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	4.125%	09/11/2022	615,848	0.06
590,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo					
4 227 000	Financiero Santander <sup>(d)</sup>	USD	5.950%	01/10/2028	645,411	0.06
	Becle SAB de CV Fomento Economico Mexicano SAB de CV	USD USD	3.750% 3.500%	13/05/2025 16/01/2050	1,447,591 293.306	0.14 0.03
,	Gruma SAB de CV	USD	3.500% 4.875%	01/12/2024	293,306	0.03
44,317,600		MXN	7.750%	29/05/2031	2,388,113	0.24
102,839,100		MXN	8.500%	31/05/2029	5,773,461	0.57
94.427.600		MXN	10.000%	20/11/2036	5,972,389	0.58
119,825,500		MXN	8.500%	18/11/2038	6,629,542	0.64
590,000		USD	3.875%	30/04/2028	604,750	0.06
200,000	• •	USD	5.500%	31/10/2046	198,818	0.02
1,369,000	Mexico City Airport Trust	USD	5.500%	31/07/2047	1,361,197	0.13
2,620,000	Mexico City Airport Trust 144A <sup>(e)</sup>	USD	3.875%	30/04/2028	2,685,500	0.26
790,000		USD	5.500%	31/10/2046	785,333	0.08
700,000		USD	3.750%	11/01/2028	765,541	0.07
440,000		USD	3.250%	16/04/2030	453,735	0.04
910,000		USD	2.659%	24/05/2031	883,665	0.09
540,000		USD	4.750%	27/04/2032	615,632	0.06
200,000 420,000		USD USD	4.600% 4.600%	23/01/2046 10/02/2048	211,557 443,499	0.02 0.04
1,822,000		USD	3.771%	24/05/2061	1,668,292	0.04
600,000		USD	3.771%	19/04/2071	536,533	0.16
400,000		EUR	5.125%	15/03/2023	511,857	0.05
630,000		EUR	3.750%	21/02/2024	785,698	0.08
	Petroleos Mexicanos	USD	6.500%	13/03/2027	107,050	0.01
,-30					. ,3	

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds – (Contin	ued)					
Mexico – (Continu						
,	Petroleos Mexicanos	USD	6.750%	21/09/2047 12/02/2048	291,571	0.03
	Petroleos Mexicanos Petroleos Mexicanos	USD USD	6.350% 7.690%	23/01/2050	305,677 1,268,845	0.03 0.12
	Petroleos Mexicanos	USD	6.950%	28/01/2060	156,898	0.12
	Unifin Financiera SAB de CV	USD	7.375%	12/02/2026	812,700	0.08
					44,645,179	4.34
Mongolia			/			
	Mongolia Government International Bond Mongolia Government International Bond	USD USD	5.625% 5.125%	01/05/2023 07/04/2026	547,253 289,238	0.05 0.03
	-				836,491	0.08
Могоссо						
	Morocco Government International Bond	USD	2.375%	15/12/2027	871,366	0.09
	Morocco Government International Bond	USD	3.000%	15/12/2032	1,156,125	0.11
930,000	Morocco Government International Bond	USD	4.000%	15/12/2050	852,112	0.08
					2,879,603	0.28
Mozambique 380,000	Mozambique International Bond <sup>(c)</sup>	USD	5.000%	15/09/2031	310,137	0.03
Netherlands	·				<u> </u>	
690,000	Bharti Airtel International Netherlands BV	USD	5.350%	20/05/2024	762,611	0.07
390,000	First Bank of Nigeria Ltd. Via FBN Finance Co., BV	USD	8.625%	27/10/2025	413,278	0.04
	IHS Netherlands Holdco BV	USD	7.125%	18/03/2025	763,857	0.07
	IHS Netherlands Holdco BV	USD	8.000%	18/09/2027	627,669	0.06
	Lukoil International Finance BV	USD	4.750%	02/11/2026	1,195,848	0.12
	Lukoil Securities BV	USD	3.875%	06/05/2030	1,771,875	0.17
.,	Metinvest BV	USD	8.500%	23/04/2026	464,235	0.05
	Minejesa Capital BV	USD USD	4.625% 5.125%	10/08/2030 07/05/2029	1,957,550	0.19 0.13
	Mong Duong Finance Holdings BV MV24 Capital BV	USD	6.748%	01/06/2034	1,320,412 1,786,475	0.13
	NE Property BV	EUR	2.625%	22/05/2023	758,443	0.17
	NE Property BV	EUR	1.750%	23/11/2024	975,300	0.10
	NE Property BV	EUR	1.875%	09/10/2026	2,039,523	0.20
	NE Property BV	EUR	3.375%	14/07/2027	310,323	0.03
	PPF Telecom Group BV	EUR	2.125%	31/01/2025	376,782	0.04
	PPF Telecom Group BV	EUR	3.250%	29/09/2027	818,700	0.08
410,000	Prosus NV	USD	5.500%	21/07/2025	470,224	0.05
2,990,000		USD	3.680%	21/01/2030	3,172,390	0.31
1,130,000	Prosus NV	USD	4.027%	03/08/2050	1,067,850	0.10
200,000	Royal Capital BV <sup>(d)</sup>	USD	5.000%	Perp.	212,578	0.02
	Syngenta Finance NV	EUR	1.250%	10/09/2027	360,311	0.04
1,380,000	Teva Pharmaceutical Finance Netherlands III BV	USD	2.800%	21/07/2023	1,376,550	0.13
1,140,000	Teva Pharmaceutical Finance Netherlands III BV	USD	6.000%	15/04/2024	1,209,825	0.12
610,000	VEON Holdings BV	USD	3.375%	25/11/2027	616,847	0.06
320,000	Vivo Energy Investments BV	USD	5.125%	24/09/2027	343,100	0.03
					25,172,556	2.45
Nigeria 1,860,000	Nigeria Government International Bond	USD	6.500%	28/11/2027	1,987,043	0.19
	Nigeria Government International Bond	USD	7.143%	23/02/2030	213,336	0.02
	Nigeria Government International Bond	USD	8.747%	21/01/2031	1,046,123	0.10
	Nigeria Government International Bond	USD	7.625%	28/11/2047	406,849	0.04
	Nigeria Government International Bond	USD	9.248%	21/01/2049	455,426	0.05
1,760,000	SEPLAT Petroleum Development Co., Plc.	USD	7.750%	01/04/2026	1,821,600	0.18
200,000	United Bank for Africa Plc.	USD	7.750%	08/06/2022	206,976	0.02
					6,137,353	0.60
North Macedonia 1,640,000	North Macedonia Government International Bond	EUR	5.625%	26/07/2023	2,191,219	0.21
	North Macedonia Government International Bond	EUR	2.750%	18/01/2025	1,692,113	0.17
					3,883,332	0.38
Norway	(a)					
	DNO ASA 144A <sup>(e)</sup> DNO ASA 144A <sup>(e)</sup>	USD USD	8.750% 8.375%	31/05/2023 29/05/2024	733,250 1,295,800	0.07 0.13
1,240,000	DNO ASA 144A					

Bonds - (Continued)	cription	Currency	Interest Rate(a)	Maturity Date(b)	Market Value USD	Shareholders' Equity
1,080,000	· · · · · · · · · · · · · · · · · · ·					
A10,000						
A00,000		USD	6.750%	28/10/2027	1,207,602	0.12
Pakistan	rnment International Bond	USD	5.625%	17/01/2028	429,988	0.04
Pakistan		USD USD	6.000%	01/08/2029 25/01/2031	424,033	0.04 0.08
Pakistan		USD	6.250% 7.375%	28/10/2032	838,388 1,084,800	0.06
Pakistan		USD	6.500%	08/03/2047	355,196	0.04
210,000		USD	6.750%	17/01/2048	2,223,867	0.21
210,000					6,563,874	0.64
Panama		1100	0.0750/	05/40/0007	000.450	0.00
200,000		USD USD	6.875% 7.375%	05/12/2027 08/04/2031	220,150 755,100	0.02 0.07
Panama		USD	8.875%	08/04/2051	216,000	0.07
Panama		USD	5.500%	13/10/2021	360,682	0.02
390,000   Aeropuerto Inte   197,249   Aeropuerto Inte   2,280,000   Panama Goverr   310,000   Panama Goverr   420,000   Panama Goverr   545,000   Panama Notas of   Paraguay   Paraguay   Paraguay   Paraguay Gover   2,000,000   Paraguay Gover   2,000,000   Paraguay Gover   2,435,222   ABY Transmision   8,240,000   Paraguay Gover   2,580,000   Paraguay Gover   2,580,000   Paraguay Gover   2,490,000   Peru Governme   6,045,000   Peru Governme   7,375,000   Peru Governme   10,761,000   Peruvian Gover   10,761,000   Peruvian Gover   10,761,000   Peruvian Gover   Peru Governme   10,761,000   Peruvian Gover   Peru Governme   10,761,000   Peruvian Gover   Peru Governme	an International Sukuk Co., Ltd.	USD	5.625%	05/12/2022	764,429	0.08
390,000					2,316,361	0.23
197,249		1100	5.0050/	10/05/0000	404.000	0.04
2,280,000		USD USD	5.625% 6.000%	18/05/2036	421,200	0.04 0.02
Papua New Guinea		USD	6.000% 3.875%	18/11/2048 17/03/2028	213,029 2,514,025	0.02
311,000		USD	4.500%	16/04/2050	689,702	0.24
Papua New Guinea		USD	4.500%	01/04/2056	342,985	0.03
Papua New Guinea   520,000   Papua New Gui   Paraguay   200,000   Paraguay Gover   325,000   Paraguay Gover   2,000,000   Paraguay Gover   1,883,000   Paraguay Gover   800,000   Paraguay Gover   800,000   Paraguay Gover   2,435,222   ABY Transmisio   Banco de Credit   2,580,000   Peru Governme   6,045,000   Peru Governme   10,761,000   Peru Governme   10,761,000   Peru Governme   2,490,000   Peru Governme   780,000   Peru Governme   2,490,000   Peruvian Gover   Prilippine Gove   200,000   Philippine	vernment International Bond	USD	3.870%	23/07/2060	420,063	0.04
Paraguay	as del Tesoro 144A <sup>(e)</sup>	USD	3.750%	17/04/2026	590,133	0.06
Paraguay					5,191,137	0.50
Paraguay	Guinea Government International Bond	USD	8.375%	04/10/2028	506.837	0.05
200,000						
2,000,000	overnment International Bond	USD	5.000%	15/04/2026	227,013	0.02
1,883,000	overnment International Bond	USD	4.700%	27/03/2027	365,533	0.03
Peru	overnment International Bond	USD	4.950%	28/04/2031	2,274,980	0.22
Peru	overnment International Bond	USD	2.739%	29/01/2033	1,821,261	0.18
Peru  2,435,222 ABY Transmisio 8,240,000 Banco de Credit 2,580,000 Peru Governme 6,045,000 Peru Governme 7,375,000 Peru Governme 10,761,000 Peruvian Govern 2,490,000 Peruvian Govern Philippines 780,000 International Co 18,650,000 Philippine Gove 690,000 Philippine Gove 250,000 Philippine Gove 200,000 Philippine Gove 200,000 Philippine Gove P00,000 Philippine Gove P00,000 Philippine Gove P00,000 Philippine Gove P00,000 Philippine Gove P00,000 Philippine Gove P00,000 Philippine Gove S00,000 PLDT, Inc. San Miguel Cor	overnment International Bond	USD	6.100%	11/08/2044	1,190,614	0.12
2,435,222 ABY Transmisio	overnment International Bond	USD	5.400%	30/03/2050	913,712	0.09
2,435,222 ABY Transmisio					6,793,113	0.66
8,240,000   Banco de Credit   2,580,000   Peru Governme   6,045,000   Peru Governme   7,375,000   Peru Governme   10,761,000   Peruvian Govern   10,761,000   Peruvian Govern			0.0750/	00/04/0040	0.404.447	2.22
2,580,000 Peru Governme 6,045,000 Peru Governme 7,375,000 Peru Governme 10,761,000 Peru Governme 2,490,000 Peru Governme 780,000 International Co 18,650,000 Philippine Gove 170,000 Philippine Gove 250,000 Philippine Gove 200,000 Philippine Gove 200,000 Philippine Gove 200,000 Philippine Gove P00,000 Philippine Gove P00,000 Philippine Gove P00,000 Philippine Gove P00,000 Philippine Gove P00,000 Philippine Gove S00,000 PLDT, Inc. San Miguel Cor		USD	6.875%	30/04/2043	3,104,147	0.30
6,045,000		PEN PEN	4.650% 6.150%	17/09/2024 12/08/2032	2,161,059 750,259	0.21 0.07
7,375,000 Peru Governme 10,761,000 Peruvian Govern 2,490,000 Peruvian Govern 2,490,000 Peruvian Govern Peruvian Govern 18,650,000 Philippine Gove 170,000 Philippine Gove 250,000 Philippine Gove 200,000 Philippine Gove 200,000 Philippine Gove 200,000 Philippine Gove 200,000 Philippine Gove 100,000 Philippine Gove 100,000 Philippine Gove 100,000 PLDT, Inc. 100,000 PLDT, Inc. 100,000 PLDT, Inc. 100,000 San Miguel Corr		PEN	5.400%	12/08/2034	1.591.478	0.07
10,761,000		PEN	5.350%	12/08/2040	1,816,422	0.18
2,490,000   Peruvian Govern		PEN	6.950%	12/08/2031	3.316.231	0.32
780,000 International Co 18,650,000 Philippine Gove 170,000 Philippine Gove 250,000 Philippine Gove 500,000 Philippine Gove 20,000,000 Philippine Gove 200,000 Philippine Gove 200,000 Philippine Gove 520,000 Philippine Gove 300,000 PLDT, Inc. 430,000 San Miguel Cor	overnment International Bond	EUR	1.250%	11/03/2033	2,882,481	0.28
780,000 International Co 18,650,000 Philippine Gove 170,000 Philippine Gove 250,000 Philippine Gove 500,000 Philippine Gove 20,000,000 Philippine Gove 200,000 Philippine Gove 200,000 Philippine Gove 520,000 Philippine Gove 300,000 PLDT, Inc. 430,000 San Miguel Cor					15,622,077	1.52
18,650,000 Philippine Gove 170,000 Philippine Gove 690,000 Philippine Gove 500,000 Philippine Gove 20,000,000 Philippine Gove 200,000 Philippine Gove 200,000 Philippine Gove 520,000 Philippine Gove 300,000 PLDT, Inc. 430,000 San Miguel Corp						
170,000 Philippine Gove 690,000 Philippine Gove 250,000 Philippine Gove 200,000 Philippine Gove 200,000 Philippine Gove 200,000 Philippine Gove 520,000 Philippine Gove 300,000 PLDT, Inc. 430,000 San Miguel Corp	I Container Terminal Services, Inc.	USD	4.750%	17/06/2030	868,544	0.08
690,000 Philippine Gove 250,000 Philippine Gove 500,000 Philippine Gove 20,000,000 Philippine Gove 200,000 Philippine Gove 300,000 PLDT, Inc. 430,000 San Miguel Corp		PHP	6.875%	10/01/2029	470,266	0.05
250,000 Philippine Gove 500,000 Philippine Gove 20,000,000 Philippine Gove 200,000 Philippine Gove 300,000 PLDT, Inc. 430,000 San Miguel Corp	overnment International Bond	EUR	0.875%	17/05/2027	210,632	0.02
500,000 Philippine Gove 20,000,000 Philippine Gove 200,000 Philippine Gove 520,000 Philippine Gove 300,000 PLDT, Inc. 430,000 San Miguel Corp		EUR	0.700%	03/02/2029	833,272	0.08
20,000,000 Philippine Gove 200,000 Philippine Gove 520,000 Philippine Gove 300,000 PLDT, Inc. 430,000 San Miguel Corp		USD	1.648% 1.200%	10/06/2031	241,250	0.02 0.06
200,000 Philippine Gove 520,000 Philippine Gove 300,000 PLDT, Inc. 430,000 San Miguel Corp		EUR PHP	6.250%	28/04/2033 14/01/2036	603,713 503,291	0.06
520,000 Philippine Gove 300,000 PLDT, Inc. 430,000 San Miguel Corp		USD	2.950%	05/05/2045	191,225	0.03
300,000 PLDT, Inc. 430,000 San Miguel Cor		USD	2.650%	10/12/2045	475,964	0.02
430,000 San Miguel Cor		USD	2.500%	23/01/2031	295,443	0.03
	Corp. (d)	USD	5.500%	Perp.	451,085	0.04
1,400,000 SMC Global Pov		USD	7.000%	Perp.	1,491,000	0.15
		<u> </u>			6,635,685	0.65
Poland	10. 10. 105			05/21/22	10.000.000	
51,550,000 Poland Governm		PLN	0.750%	25/04/2025	13,908,662	1.35
20,150,000 Poland Governn 20,190,000 Poland Governn		PLN PLN	2.750%	25/04/2028	5,909,730 5,815,857	0.57
20,130,000 Folding Governin	ATTIMENT DONG—Series 121	FLIN	2.500%	25/07/2027	5,815,857 25,634,249	0.57 2.49

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)					<u> </u>
Qatar						
	Qatar Government International Bond	USD	5.103%	23/04/2048	3,358,740	0.33
770,000	Qatar Government International Bond	USD	4.400%	16/04/2050	917,744	0.09
Romania					4,276,484	0.42
	Romania Government Bond—Series 15Y	RON	3.650%	24/09/2031	2,034,643	0.20
6,720,000	Romania Government Bond—Series 8Y	RON	4.150%	26/01/2028	1,780,205	0.18
720,000		EUR	2.500%	08/02/2030	932,806	0.09
330,000 90,000	Romanian Government International Bond Romanian Government International Bond	USD EUR	3.000% 2.124%	14/02/2031 16/07/2031	339,223 112.005	0.03 0.01
440,000		EUR	2.000%	28/01/2032	537,401	0.01
20,000		EUR	4.125%	11/03/2039	28,535	0.00
170,000		EUR	2.625%	02/12/2040	203,970	0.02
80,000	Romanian Government International Bond	EUR	2.750%	14/04/2041	96,716	0.01
	Romanian Government International Bond	EUR	4.625%	03/04/2049	15,264	0.00
230,000		EUR	3.375%	28/01/2050	296,158	0.03
1,860,000	Romanian Government International Bond	USD	4.000%	14/02/2051	1,907,574	0.19
Russia					8,284,500	0.81
174,085,000	Russian Federal Bond - OFZ Bonds—Series 6221	RUB	7.700%	23/03/2033	2,484,449	0.24
658,560,000		RUB	6.500%	28/02/2024	9,044,039	0.88
5,170,000	Russian Federal Bond - OFZ Bonds—Series 6224	RUB	6.900%	23/05/2029	70,516	0.01
782,285,000	Russian Federal Bond - OFZ Bonds—Series 6226	RUB	7.950%	07/10/2026	11,297,647	1.10
501,940,000		RUB	7.650%	10/04/2030	7,166,569	0.70
	Russian Federal Bond - OFZ Bonds—Series 6230	RUB	7.700%	16/03/2039	1,983,047	0.19
180,905,000 800.000		RUB USD	5.900% 4.375%	12/03/2031 21/03/2029	2,267,843 899,350	0.22 0.09
800,000		EUR	1.850%	20/11/2032	945,502	0.09
,	Russian Foreign Bond - Eurobond	EUR	2.650%	27/05/2036	1,597,329	0.15
					37,756,291	3.67
Saudi Arabia						
	Saudi Government International Bond	USD	4.500%	26/10/2046	275,400	0.03
320,000		USD	4.625%	04/10/2047	373,600	0.04
210,000 560,000		USD USD	5.250% 3.750%	16/01/2050 21/01/2055	268,115 573,049	0.03 0.05
4,590,000		USD	4.500%	22/04/2060	5,354,947	0.03
1,000,000	Cada Coronnol Inonancia 2010	002		22/01/2000	6,845,111	0.67
Senegal					0,040,111	
-	Senegal Government International Bond	EUR	4.750%	13/03/2028	1,481,606	0.14
200,000	Senegal Government International Bond	USD	6.750%	13/03/2048	204,343	0.02
					1,685,949	0.16
Serbia						
	Serbia International Bond	EUR	1.500%	26/06/2029	583,214	0.06
250,000	Serbia International Bond	EUR	1.650%	03/03/2033	295,108	0.03
					878,322	0.09
Singapore 200.000	AEV International Pte Ltd.	USD	4.200%	16/01/2030	208,279	0.02
	Continuum Energy Levanter Pte Ltd.	USD	4.500%	09/02/2027	203,851	0.02
	Global Prime Capital Pte Ltd.	USD	5.950%	23/01/2025	292,872	0.03
270,000		USD	8.250%	22/10/2025	288,495	0.03
	Innovate Capital Pte Ltd.—Series MCB <sup>(d)</sup>	USD	6.000%	11/12/2024	288,770	0.03
200,000		USD	3.900%	Perp.	198,131	0.02
	LLPL Capital Pte Ltd. LMIRT Capital Pte Ltd.	USD USD	6.875% 7.500%	04/02/2039 09/02/2026	2,549,438 356,044	0.25 0.03
	Modernland Overseas Pte Ltd.	USD	6.950%	13/04/2024	80,793	0.03
	Parkway Pantai Ltd. <sup>(d)</sup>	USD	4.250%	Perp.	841,298	0.08
	Theta Capital Pte Ltd.	USD	8.125%	22/01/2025	745,049	0.07
	TML Holdings Pte Ltd.	USD	5.500%	03/06/2024	364,437	0.03
400,000	Trafigura Group Pte Ltd. <sup>(d)</sup>	USD	6.875%	Perp.	407,052	0.04
					6,824,509	0.66
South Africa	Absa Group Ltd. <sup>(d)</sup>	USD	6.375%	Perp.	819,750	0.08
	Growthpoint Properties International Pty Ltd.	USD	5.872%	02/05/2023	2,099,528	0.08
.,000,000	ty Etc.	335	0.01270	52,00,2020	2,000,020	0.20

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
South Africa - (C	ontinued)					
	South Africa Government Bond—Series 2030	ZAR	8.000%	31/01/2030	525,492	0.05
	South Africa Government Bond—Series 2032	ZAR	8.250%	31/03/2032	16,119,257	1.57
	South Africa Government Bond—Series 2035	ZAR	8.875%	28/02/2035	2,071,242	0.20
	South Africa Government Bond—Series 2037	ZAR	8.500%	31/01/2037	3,806,844	0.37
	South Africa Government Bond—Series 2044	ZAR	8.750%	31/01/2044	3,131,191	0.31
	South Africa Government Bond—Series 2048	ZAR	8.750%	28/02/2048	1,385,060	0.14
	South Africa Government Bond—Series R186	ZAR	10.500%	21/12/2026	13,550,525	1.32
	South Africa Government International Bond	USD	4.875%	14/04/2026	1,477,555	0.14
1,440,000	South Africa Government International Bond	USD	4.850%	30/09/2029	1,529,831	0.15
	South Africa Government International Bond	USD	5.650%	27/09/2047	433,995	0.04
410,000	South Africa Government International Bond	USD	5.750%	30/09/2049	414,729	0.04
					47,364,999	4.61
South Korea 600,000	Shinhan Financial Group Co., Ltd. <sup>(d)</sup>	USD	2.875%	Perp.	597,375	0.06
Spain						
	International Airport Finance S.A.	USD	12.000%	15/03/2033	1,189,139	0.12
Sri Lanka	0.1.1.0			00/00/00	000 000	
400,000		USD	6.350%	28/06/2024	298,278	0.03
,	Sri Lanka Government International Bond	USD	6.125%	03/06/2025	204,504	0.02
, ,	Sri Lanka Government International Bond	USD	6.850%	03/11/2025	839,950	0.08
	Sri Lanka Government International Bond	USD	6.200%	11/05/2027	453,925	0.05
	Sri Lanka Government International Bond	USD	6.750%	18/04/2028	526,367	0.05
1,070,000	Sri Lanka Government International Bond	USD	7.850%	14/03/2029	724,805	0.07
					3,047,829	0.30
Supranationals 1 870 000	African Export-Import Bank	USD	2.634%	17/05/2026	1,894,254	0.18
	African Export-Import Bank	USD	3.798%	17/05/2031	1,693,179	0.17
	African Export-Import Bank 144A <sup>(e)</sup>	USD	2.634%	17/05/2026	202,594	0.02
	Black Sea Trade & Development Bank	USD	3.500%	25/06/2024	5,322,243	0.52
	Eastern & Southern African Trade & Development Bank	USD	5.375%	14/03/2022	1,067,706	0.10
	Eastern & Southern African Trade & Development Bank	USD	4.875%	23/05/2024	7,064,698	0.69
	Promigas S.A. ESP Via Gases del Pacifico SAC	USD	3.750%	16/10/2029	1,073,402	0.10
					18,318,076	1.78
Tajikistan	T	1100	7.405%	4.4/00/0007	100.001	
	Tajikistan International Bond	USD	7.125%	14/09/2027	198,681	0.02
Thailand	GC Treasury Center Co., Ltd.	USD	2.980%	18/03/2031	650,136	0.06
	GC Treasury Center Co., Ltd.	USD	4.300%			0.00
	Krung Thai Bank PCL <sup>(d)</sup>	USD	4.400%	18/03/2051	734,550 252,544	0.07
	PTT Treasury Center Co., Ltd.	USD	3.700%	Perp. 16/07/2070	1,504,398	0.03
	PTTEP Treasury Center Co., Ltd.	USD	2.587%	10/06/2027	530,610	0.05
	PTTEP Treasury Center Co., Ltd.	USD	2.993%	15/01/2030	1,587,541	0.15
	Thailand Government Bond	THB	3.850%	12/12/2025	264,580	0.03
	Thailand Government Bond Thailand Government Bond	THB	1.250%	12/03/2028	6,354,901	0.62
	Thailand Government Bond Thailand Government Bond	THB	2.875%	17/12/2028	7,280,187	0.02
	Thailand Government Bond	THB	1.600%	17/12/2029	10,693,406	1.04
	Thailand Government Bond	THB	3.775%	25/06/2032	7,834,210	0.76
	Thailand Government Bond	THB	1.600%	17/06/2035	33,475	0.00
	Thailand Government Bond	THB	3.400%	17/06/2036	1,091,385	0.00
	Thailand Government Bond	THB	3.300%	17/06/2038	3,223,727	0.11
	Thailand Government Bond	THB	3.600%	17/06/2067	231,474	0.02
					42,267,124	4.11
Trinidad And Tob	-					
	Trinidad & Tobago Government International Bond	USD	4.500%	26/06/2030	315,563	0.03
<b>Tunisia</b> 310,000	Banque Centrale de Tunisie International Bond	EUR	6.375%	15/07/2026	358,694	0.03
Turkey						
	Akbank TAS <sup>(d)</sup>	USD	6.797%	27/04/2028	895,741	0.09
3,900,000	Anadolu Efes Biracilik Ve Malt Sanayii AS	USD	3.375%	01/11/2022	3,963,375	0.39
3,060,000	Coca-Cola Icecek AS	USD	4.215%	19/09/2024	3,225,225	0.31
2,069,000	Global Liman Isletmeleri AS	USD	8.125%	14/11/2021	2,043,820	0.20
870,000	Limak Iskenderun Uluslararasi Liman Isletmeciligi AS	USD	9.500%	10/07/2036	904,800	0.09
2,030,000	Mersin Uluslararasi Liman Isletmeciligi AS	USD	5.375%	15/11/2024	2,153,591	0.21
_,000,000		333	3.3. 370		_, . 50,00 1	

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Bonds – (Conti	nued)					
Turkey – (Contini	ued)					
200,000	TC Ziraat Bankasi AS	USD	5.125%	03/05/2022	204,228	0.02
46,025,000	•	TRY	12.200%	18/01/2023	4,947,915	0.48
6,320,000	•	TRY	10.600%	11/02/2026	562,694	0.05
15,790,000	•	TRY	11.000%	24/02/2027	1,386,524	0.13
71,400,000	•	TRY	11.700%	13/11/2030	6,019,949	0.59
670,000	•	EUR	5.200%	16/02/2026	854,793	0.08
220,000 2,700,000	•	USD USD	4.250% 4.875%	14/04/2026 09/10/2026	210,216 2,631,757	0.02 0.26
660,000	•	USD	6.000%	25/03/2027	668,826	0.06
200,000	•	USD	6.125%	24/10/2028	200,850	0.02
210,000		USD	7.625%	26/04/2029	226,445	0.02
710,000	•	USD	5.250%	13/03/2030	662,755	0.06
400,000	•	USD	5.950%	15/01/2031	387,000	0.04
490,000	Turkey Government International Bond	USD	5.875%	26/06/2031	471,013	0.05
20,000	Turkey Government International Bond	USD	6.875%	17/03/2036	19,958	0.00
290,000	Turkey Government International Bond	USD	6.750%	30/05/2040	280,944	0.03
680,000	Turkey Government International Bond	USD	6.000%	14/01/2041	604,049	0.06
390,000	•	USD	6.625%	17/02/2045	362,005	0.04
200,000	•	USD	5.750%	11/05/2047	167,700	0.02
670,000		USD	8.125%	28/03/2024	724,778	0.07
2,720,000	•	USD	5.250%	05/02/2025	2,688,502	0.26
250,000	•	USD	6.500%	08/01/2026	253,672	0.02
1,880,000	•	USD	6.100%	16/03/2023	1,948,394	0.19
200,000 1,640,000	·	USD USD	5.850%	21/06/2024	205,392	0.02
2,130,000	•	USD	8.250% 7.875%	15/10/2024 22/01/2031	1,783,500 2,177,925	0.17 0.21
2,130,000	Tapi ve Rieui balikasi ASV	- 03D	1.013%	22/01/2031		
					43,838,336	4.26
Ukraine 670 000	Ukraine Government International Bond	USD	7.750%	01/09/2023	725,736	0.07
	Ukraine Government International Bond	USD	8.994%	01/02/2024	1,776,611	0.18
	Ukraine Government International Bond	USD	7.750%	01/09/2024	2,405,510	0.23
	Ukraine Government International Bond	USD	7.750%	01/09/2026	111,727	0.01
180,000		EUR	4.375%	27/01/2030	206,073	0.02
270,000	Ukraine Government International Bond	USD	7.253%	15/03/2033	284,467	0.03
587,000	Ukraine Government International Bond—Series GDP <sup>(d)</sup>	USD	0.000%	31/05/2040	652,916	0.06
					6,163,040	0.60
United Arab Emir	ates					
1,190,000	Abu Dhabi Crude Oil Pipeline LLC	USD	4.600%	02/11/2047	1,384,291	0.13
	Emirate of Dubai Government International Bonds	USD	3.900%	09/09/2050	508,235	0.05
	National Central Cooling Co., PJSC	USD	2.500%	21/10/2027	2,550,400	0.25
4,060,000	NBK Tier 1 Financing 2 Ltd. (d)	USD -	4.500%	Perp.	4,260,574	0.42
					8,703,500	0.85
United Kingdom 2,350,000	Gazprom PJSC Via Gaz Finance Plc. (d)	USD	4.599%	Perp.	2,420,253	0.23
	Vedanta Resources Finance II Plc.	USD	8.000%	23/04/2023	491,927	0.23
	Vedanta Resources Finance II Plc.	USD	8.950%	11/03/2025	616,156	0.06
	Vedanta Resources Finance II Plc.	USD	9.250%	23/04/2026	180,709	0.02
	Vedanta Resources Ltd.	USD	7.125%	31/05/2023	188,916	0.02
	Vedanta Resources Ltd.	USD	6.125%	09/08/2024	516,141	0.05
		-			4,414,102	0.43
United States						
	Brazil Loan Trust 1	USD	5.477%	24/07/2023	127,471	0.01
	Kosmos Energy Ltd.	USD	7.125%	04/04/2026	1,141,116	0.11
	Kosmos Energy Ltd. 144A <sup>(e)</sup>	USD	7.125%	04/04/2026	429,138	0.04
	Resorts World Las Vegas LLC Via RWLV Capital, Inc. Sasol Financing USA LLC	USD	4.625% 5.875%	06/04/2031	409,804	0.04
	9	USD USD	5.875%	27/03/2024 26/01/2026	4,512,932	0.44
	SK Battery America, Inc. United States Treasury Note/Bond	USD	2.125% 1.244%	31/05/2028	959,671 19,689,982	0.09 1.92
	United States Treasury Note/Bond United States Treasury Note/Bond	USD	4.250%	15/05/2039	2,080,528	0.20
1,000,000	omics states freadily note/bond		4.250 /6	15/05/2039		
Umana					29,350,642	2.85
Uruguay 12,775,000	Uruguay Government International Bond	UYU	8.500%	15/03/2028	297,086	0.03

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti				,		
Uruguay – (Cont	·					
	Uruguay Government International Bond	UYU	3.875%	02/07/2040	224,405	0.02
895,000	Uruguay Government International Bond	USD	4.975%	20/04/2055	1,115,067	0.11
					1,873,514	0.18
Uzbekistan	Uzbekistan Bond	USD	4.750%	20/02/2024	555,717	0.05
	Uzbekistan Government Bond	USD	3.700%	25/11/2030	198,600	0.03
					754,317	0.07
Venezuela					704,517	0.07
	Petroleos de Venezuela S.A.	USD	6.000%	16/05/2024	120,148	0.01
80,000	Venezuela Government International Bond	USD	8.250%	13/10/2024	8,400	0.00
					128,548	0.01
	Viet Nam Debt & Asset Trading Corp.	USD	3.414%	10/10/2025	1,558,946	0.15
Zambia						
1,141,000	Zambia Government International Bond	USD	8.970%	30/07/2027	750,826	0.07
TOTAL BONDS						
(cost USD 787,0	27,833)				800,618,310	77.85
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Common Stock	re _ 0 00%					
Mongolia	S - 0.00 /6					
	Mongolian Mining Corp.				61,059	0.00
TOTAL COMMO						
TOTAL COMMO (cost USD 44,75					61,059	0.00
(cost USD 44,75. Mutual Funds -	2)				61,059	0.00
(cost USD 44,75 Mutual Funds - Ireland	· 6.17%	g)			<u> </u>	
Mutual Funds - Ireland 63,422,342	2) - 6.17%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)(</sup>	g)			<b>61,059</b> 63,422,342	6.17
(cost USD 44,75 Mutual Funds - Ireland	2) - 6.17%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> FUNDS	g)			<u> </u>	
(cost USD 44,75 Mutual Funds - Ireland 63,422,342 TOTAL MUTUAL (cost USD 63,42	2) - 6.17%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> FUNDS	g)			63,422,342	6.17
(cost USD 44,75 Mutual Funds - Ireland 63,422,342 TOTAL MUTUAL (cost USD 63,42	2) - 6.17%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> .FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING	3)			63,422,342	6.17
Mutual Funds - Ireland 63,422,342 TOTAL MUTUAL (cost USD 63,42 TOTAL TRANSF	2) - 6.17%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> .FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING	g)			63,422,342 63,422,342 864,101,711	6.17 6.17 84.02 % of
Mutual Funds - Ireland 63,422,342 TOTAL MUTUAL (cost USD 63,42 TOTAL TRANSF	2) - 6.17%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> .FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING	g)	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	63,422,342 63,422,342	6.17 6.17 84.02
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings	- 6.17%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 14,927)  Security Description		Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	63,422,342 63,422,342 864,101,711 Market Value	6.17 6.17 84.02 % of Shareholders'
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se	2) - 6.17%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 14,927)  Security Description  eccurities dealt in another regulated market		Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	63,422,342 63,422,342 864,101,711 Market Value	6.17 6.17 84.02 % of Shareholders'
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds - 13.649	2) - 6.17%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 14,927)  Security Description  eccurities dealt in another regulated market		Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	63,422,342 63,422,342 864,101,711 Market Value	6.17 6.17 84.02 % of Shareholders'
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds - 13,649 Argentina	2) - 6.17%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 14,927)  Security Description  eccurities dealt in another regulated market		Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	63,422,342 63,422,342 864,101,711 Market Value	6.17 6.17 84.02 % of Shareholders' Equity
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds - 13.649  Argentina 1,063,000	- 6.17%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) (7)( FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (24,927)  Security Description  eccurities dealt in another regulated market	Currency			63,422,342 63,422,342 864,101,711 Market Value USD	6.17 6.17 84.02 % of Shareholders' Equity
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4)  Holdings  Transferable se Bonds - 13,649 Argentina 1,063,000 350,000 230,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 14,927)  Security Description  currities dealt in another regulated market 6  Tecpetrol S.A. Telecom Argentina S.A. Telecom Argentina S.A.	Currency USD USD USD	4.875% 8.500% 8.000%	12/12/2022 06/08/2025 18/07/2026	63,422,342 63,422,342 864,101,711 Market Value USD 1,058,132 334,678 211,672	6.17 84.02 % of Shareholders' Equity 0.10 0.03 0.02
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4)  Holdings  Transferable se Bonds - 13,649 Argentina 1,063,000 350,000 230,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 34,927)  Security Description  currities dealt in another regulated market 6  Tecpetrol S.A. Telecom Argentina S.A.	Currency USD USD	4.875% 8.500%	12/12/2022 06/08/2025	63,422,342 63,422,342 864,101,711 Market Value USD 1,058,132 334,678	6.17 84.02 % of Shareholders' Equity 0.10 0.03 0.02
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4)  Holdings  Transferable se Bonds - 13,649 Argentina 1,063,000 350,000 230,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 14,927)  Security Description  currities dealt in another regulated market 6  Tecpetrol S.A. Telecom Argentina S.A. Telecom Argentina S.A.	Currency USD USD USD	4.875% 8.500% 8.000%	12/12/2022 06/08/2025 18/07/2026	63,422,342 63,422,342 864,101,711 Market Value USD 1,058,132 334,678 211,672	6.17 84.02 % of Shareholders' Equity 0.10 0.03 0.02 0.02
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4)  Holdings  Transferable se Bonds - 13,649 Argentina 1,063,000 350,000 230,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 14,927)  Security Description  currities dealt in another regulated market 6  Tecpetrol S.A. Telecom Argentina S.A. Telecom Argentina S.A.	Currency USD USD USD	4.875% 8.500% 8.000%	12/12/2022 06/08/2025 18/07/2026	63,422,342 63,422,342 864,101,711 Market Value USD 1,058,132 334,678 211,672 199,554	6.17 84.02 % of Shareholders' Equity 0.10 0.03 0.02 0.02
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable ss Bonds - 13.649 Argentina 1,063,000 230,000 330,000 Bermuda 890,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)()</sup> FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 34,927)  Security Description  currities dealt in another regulated market 6  Tecpetrol S.A. Telecom Argentina S.A. Telecom Argentina S.A. Telecom Argentina S.A. Credicorp Ltd.	Currency USD USD USD USD USD	4.875% 8.500% 8.000% 7.000%	12/12/2022 06/08/2025 18/07/2026 15/12/2047	63,422,342 63,422,342 864,101,711 Market Value USD  1,058,132 334,678 211,672 199,554 1,804,036	6.17  84.02  % of Shareholders' Equity  0.10 0.03 0.02 0.02 0.17
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds - 13,649 Argentina 1,063,000 230,000 230,000 330,000  Bermuda 890,000 430,088	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)  FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 34,927)  Security Description  courities dealt in another regulated market  Tecpetrol S.A. Telecom Argentina S.A. Telecom Argentina S.A. YPF S.A.  Credicorp Ltd. Digicel Group Holdings Ltd.	Currency  USD USD USD USD USD	4.875% 8.500% 8.000% 7.000% 2.750% 10.000%	12/12/2022 06/08/2025 18/07/2026 15/12/2047 17/06/2025 01/04/2024	63,422,342 63,422,342 864,101,711  Market Value USD  1,058,132 334,678 211,672 199,554 1,804,036 894,717 423,637	6.17 84.02 % of Shareholders' Equity  0.10 0.03 0.02 0.02 0.17
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds - 13.649 Argentina 1,063,000 230,000 230,000 330,000  Bermuda 890,000 430,088 159,141	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)  FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 24,927)  Security Description  Excurities dealt in another regulated market  6  Tecpetrol S.A. Telecom Argentina S.A. Telecom Argentina S.A. YPF S.A.  Credicorp Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd.	Currency  USD USD USD USD USD USD USD USD	4.875% 8.500% 8.000% 7.000% 2.750% 10.000% 8.000%	12/12/2022 06/08/2025 18/07/2026 15/12/2047 17/06/2025 01/04/2024 01/04/2025	63,422,342 63,422,342 864,101,711 Market Value USD 1,058,132 334,678 211,672 199,554 1,804,036 894,717 423,637 134,681	6.17 84.02 Shareholders' Equity  0.10 0.03 0.02 0.02 0.17
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds — 13.649 Argentina 1,063,000 230,000 230,000 330,000 Bermuda 890,000 430,088 159,141 590,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)  FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 24,927)  Security Description  Ecurities dealt in another regulated market  6  Tecpetrol S.A. Telecom Argentina S.A. Telecom Argentina S.A. YPF S.A.  Credicorp Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Geopark Ltd.	Currency  USD USD USD USD USD USD USD USD USD	4.875% 8.500% 8.000% 7.000% 2.750% 10.000% 8.000% 5.500%	12/12/2022 06/08/2025 18/07/2026 15/12/2047 17/06/2025 01/04/2024 01/04/2025 17/01/2027	63,422,342 63,422,342 864,101,711  Market Value USD  1,058,132 334,678 211,672 199,554  1,804,036  894,717 423,637 134,681 595,260	6.17  84.02  % of Shareholders' Equity  0.10 0.03 0.02 0.02 0.17  0.09 0.04 0.01 0.06
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds - 13.649 Argentina 1,063,000 230,000 230,000 330,000 Bermuda 890,000 430,088 159,141 590,000 590,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)  FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 34,927)  Security Description  Curities dealt in another regulated market  6  Tecpetrol S.A. Telecom Argentina S.A. Telecom Argentina S.A. YPF S.A.  Credicorp Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Sagicor Financial Co., Ltd.	Currency  USD USD USD USD USD USD USD USD USD US	4.875% 8.500% 8.000% 7.000% 2.750% 10.000% 8.000% 5.500% 5.300%	12/12/2022 06/08/2025 18/07/2026 15/12/2047 17/06/2025 01/04/2024 01/04/2025 17/01/2027 13/05/2028	63,422,342 63,422,342 864,101,711 Market Value USD  1,058,132 334,678 211,672 199,554 1,804,036  894,717 423,637 134,681 595,260 609,464	6.17 84.02 % of Shareholders' Equity  0.10 0.03 0.02 0.02 0.17  0.09 0.04 0.01 0.06 0.06
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds - 13.649 Argentina 1,063,000 230,000 330,000  Bermuda 890,000 430,088 159,141 590,000 590,000 2,630,000	Credicorp Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Security Description Credicorp Ltd. Security Description Credicorp Ltd. Digicel Group Holdings Ltd. Digicel Group Flodings Ltd. Digicel Group Flodings Ltd. Tengizchevroil Finance Co. International Ltd.	Currency  USD USD USD USD USD USD USD USD USD US	4.875% 8.500% 8.000% 7.000% 2.750% 10.000% 8.000% 5.500% 5.300% 2.625%	12/12/2022 06/08/2025 18/07/2026 15/12/2047 17/06/2025 01/04/2024 01/04/2025 17/01/2027 13/05/2028 15/08/2025	63,422,342 63,422,342 864,101,711  Market Value USD  1,058,132 334,678 211,672 199,554 1,804,036  894,717 423,637 134,681 595,260 609,464 2,689,668	6.17 84.02 % of Shareholders' Equity  0.10 0.03 0.02 0.02 0.17 0.09 0.04 0.01 0.06 0.06 0.26
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds - 13.649 Argentina 1,063,000 230,000 330,000  Bermuda 890,000 430,088 159,141 590,000 590,000 2,630,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)  FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 34,927)  Security Description  Curities dealt in another regulated market  6  Tecpetrol S.A. Telecom Argentina S.A. Telecom Argentina S.A. YPF S.A.  Credicorp Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Sagicor Financial Co., Ltd.	Currency  USD USD USD USD USD USD USD USD USD US	4.875% 8.500% 8.000% 7.000% 2.750% 10.000% 8.000% 5.500% 5.300%	12/12/2022 06/08/2025 18/07/2026 15/12/2047 17/06/2025 01/04/2024 01/04/2025 17/01/2027 13/05/2028	63,422,342 63,422,342 864,101,711  Market Value USD  1,058,132 334,678 211,672 199,554 1,804,036  894,717 423,637 134,681 595,260 609,464 2,689,668 216,651	6.17 84.02 % of Shareholders' Equity  0.10 0.03 0.02 0.02 0.17  0.09 0.04 0.01 0.06 0.06 0.26 0.02
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds - 13.649 Argentina 1,063,000 230,000 330,000  Bermuda 890,000 430,088 159,141 590,000 590,000 2,630,000	Credicorp Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. Security Description Credicorp Ltd. Security Description Credicorp Ltd. Digicel Group Holdings Ltd. Digicel Group Flodings Ltd. Digicel Group Flodings Ltd. Tengizchevroil Finance Co. International Ltd.	Currency  USD USD USD USD USD USD USD USD USD US	4.875% 8.500% 8.000% 7.000% 2.750% 10.000% 8.000% 5.500% 5.300% 2.625%	12/12/2022 06/08/2025 18/07/2026 15/12/2047 17/06/2025 01/04/2024 01/04/2025 17/01/2027 13/05/2028 15/08/2025	63,422,342 63,422,342 864,101,711  Market Value USD  1,058,132 334,678 211,672 199,554 1,804,036  894,717 423,637 134,681 595,260 609,464 2,689,668	6.17 84.02 % of Shareholders' Equity  0.10 0.03 0.02 0.02 0.17  0.09 0.04 0.01 0.06 0.06 0.26 0.02
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds — 13.649 Argentina 1,063,000 230,000 230,000 330,000 690,000 2,630,000 200,000  Brazil	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)  FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 34,927)  Security Description  Curities dealt in another regulated market  6  Tecpetrol S.A. Telecom Argentina S.A. Telecom Argentina S.A. YPF S.A.  Credicorp Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. 144A(e) Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.	USD USD USD USD USD USD USD USD USD USD	4.875% 8.500% 8.000% 7.000% 2.750% 10.000% 8.000% 5.500% 5.300% 2.625% 4.000%	12/12/2022 06/08/2025 18/07/2026 15/12/2047 17/06/2025 01/04/2024 01/04/2025 17/01/2027 13/05/2028 15/08/2026	63,422,342 63,422,342 864,101,711  Market Value USD  1,058,132 334,678 211,672 199,554 1,804,036  894,717 423,637 134,681 595,260 609,464 2,689,668 216,651 5,564,078	6.17 84.02 84.02  Shareholders' Equity  0.10 0.03 0.02 0.02 0.17  0.09 0.04 0.01 0.06 0.06 0.26 0.02 0.54
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds - 13,649 Argentina 1,063,000 230,000 230,000 430,088 159,141 590,000 590,000 2,630,000 200,000  Brazil 490,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)  FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 34,927)  Security Description  courities dealt in another regulated market  6  Tecpetrol S.A. Telecom Argentina S.A. Telecom Argentina S.A. YPF S.A.  Credicorp Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. 144A(e) Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.	USD USD USD USD USD USD USD USD USD USD	4.875% 8.500% 8.000% 7.000% 2.750% 10.000% 8.000% 5.500% 5.300% 2.625% 4.000%	12/12/2022 06/08/2025 18/07/2026 15/12/2047 17/06/2025 01/04/2024 01/04/2025 17/01/2027 13/05/2028 15/08/2026	1,058,132 334,678 211,672 199,554 1,804,036 894,717 423,637 134,681 595,260 609,464 2,689,668 216,651 5,564,078	6.17 84.02 % of Shareholders' Equity  0.10 0.03 0.02 0.02 0.17  0.09 0.04 0.01 0.06 0.06 0.26 0.02 0.54
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds - 13.649 Argentina 1,063,000 230,000 230,000 430,088 159,141 590,000 590,000 2,630,000 200,000  Brazil 490,000 1,960,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)  FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 34,927)  Security Description  Securities dealt in another regulated market  6  Tecpetrol S.A. Telecom Argentina S.A. Telecom Argentina S.A. YPF S.A.  Credicorp Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. 144A(e) Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.  Banco do Brasil S.A. (d) BRF S.A.	USD USD USD USD USD USD USD USD USD USD	4.875% 8.500% 8.000% 7.000% 2.750% 10.000% 8.000% 5.500% 2.625% 4.000%	12/12/2022 06/08/2025 18/07/2026 15/12/2047 17/06/2025 01/04/2025 17/01/2027 13/05/2028 15/08/2026 Perp. 24/01/2030	63,422,342  864,101,711  Market Value USD  1,058,132 334,678 211,672 199,554  1,804,036  894,717 423,637 134,681 595,260 609,464 2,689,668 216,651 5,564,078	6.17 84.02 % of Shareholders' Equity  0.10 0.03 0.02 0.02 0.17  0.09 0.04 0.01 0.06 0.06 0.26 0.02 0.54
(cost USD 44,75  Mutual Funds - Ireland 63,422,342  TOTAL MUTUAL (cost USD 63,42  TOTAL TRANSF (cost USD 850,4  Holdings  Transferable se Bonds - 13.649 Argentina 1,063,000 230,000 230,000 430,088 159,141 590,000 590,000 2,630,000 200,000  Brazil 490,000 1,960,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)  FUNDS 2,342)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 34,927)  Security Description  courities dealt in another regulated market  6  Tecpetrol S.A. Telecom Argentina S.A. Telecom Argentina S.A. YPF S.A.  Credicorp Ltd. Digicel Group Holdings Ltd. Digicel Group Holdings Ltd. 144A(e) Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.	USD USD USD USD USD USD USD USD USD USD	4.875% 8.500% 8.000% 7.000% 2.750% 10.000% 8.000% 5.500% 5.300% 2.625% 4.000%	12/12/2022 06/08/2025 18/07/2026 15/12/2047 17/06/2025 01/04/2024 01/04/2025 17/01/2027 13/05/2028 15/08/2026	1,058,132 334,678 211,672 199,554 1,804,036 894,717 423,637 134,681 595,260 609,464 2,689,668 216,651 5,564,078	6.17 84.02 % of Shareholders' Equity  0.10 0.03 0.02 0.02 0.17  0.09 0.04 0.01 0.06 0.06 0.26 0.02 0.54

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds – (Conti	nued)					
British Virgin Isla	inds					
370,000	Studio City Finance Ltd.	USD	5.000%	15/01/2029	377,085	0.04
Canada						
1,270,000	First Quantum Minerals Ltd. 144A <sup>(e)</sup>	USD	7.250%	01/04/2023	1,293,813	0.13
Cayman Islands						
	21Vianet Group, Inc. 144A <sup>(e)</sup>	USD	3.074%	01/02/2026	707,413	0.07
82,000		USD	5.696%	16/09/2023	87,670	0.01
	Energuate Trust Grupo Aval Ltd.	USD USD	5.875% 4.750%	03/05/2027 26/09/2022	1,476,665 2,346,193	0.14 0.23
, .,	iQIYI, Inc.	USD	3.750%	01/12/2023	540,335	0.23
	iQIYI, Inc.	USD	2.000%	01/04/2025	566,735	0.05
,	iQIYI, Inc.	USD	4.000%	15/12/2026	58,304	0.01
	Lima Metro Line 2 Finance Ltd.	USD	4.350%	05/04/2036	413,000	0.04
	MGM China Holdings Ltd. NIO, Inc. 144A <sup>(e)</sup>	USD USD	4.750% 2.910%	01/02/2027 01/02/2026	382,064 166,229	0.04 0.02
	NIO, Inc. 144A <sup>(e)</sup>	USD	0.500%	01/02/2020	354,753	0.02
120,000	110, 110, 110	005	0.00070	0 1/02/2021		
					7,099,361	0.69
Chile	CARCA		0.0000/	07/04/000:	4 004 404	• • •
	CAP S.A. Embotelladora Andina S.A.	USD USD	3.900% 5.000%	27/04/2031 01/10/2023	1,081,484 2,604,711	0.11 0.25
,,.	Sociedad Quimica y Minera de Chile S.A.	USD	4.375%	28/01/2025	2,654,565	0.26
	,					
					6,340,760	0.62
Colombia	Banco Davivienda S.A. <sup>(d)</sup>	USD	6.650%	Dorn	790 000	0.08
,	Empresas Publicas de Medellin ESP	USD	4.250%	Perp. 18/07/2029	780,900 1,390,577	0.00
	Transportadora de Gas Internacional S.A. ESP	USD	5.550%	01/11/2028	254,203	0.02
					2,425,680	0.24
Germany					2,420,000	0.21
•	Indonesia Treasury Bond—Deutsche Bank AG 144A <sup>(e)</sup>	IDR	7.500%	19/08/2032	9,542,506	0.93
Guatemala						
	Banco Industrial S.A. <sup>(d)</sup>	USD	4.875%	29/01/2031	2,003,395	0.19
150,000	Banco Industrial S.A. 144A <sup>(d)(e)</sup>	USD	4.875%	29/01/2031	156,516	0.02
					2,159,911	0.21
Israel 310.000	ICL Group Ltd. 144A <sup>(e)</sup>	USD	6.375%	31/05/2038	395,369	0.04
Luxembourg						
-	Gazprom PJSC Via Gaz Capital S.A.	USD	8.625%	28/04/2034	164,571	0.01
	Gazprom PJSC Via Gaz Capital S.A.	USD	7.288%	16/08/2037	2,333,754	0.23
.,	Guara Norte SARL	USD	5.198%	15/06/2034	720,206	0.07
	JSM Global SARL	USD	4.750%	20/10/2030	453,098	0.04
200,000 1.790.000		USD USD	4.500% 4.500%	27/04/2031 22/01/2030	208,691 1,816,291	0.02 0.18
, ,	Tupy Overseas S.A.	USD	4.500%	16/02/2031	477,000	0.05
					6,173,611	0.60
Mayina					0,170,011	0.00
Mexico 2.070.000	BBVA Bancomer S.A. <sup>(d)</sup>	USD	5.125%	18/01/2033	2,161,473	0.21
	BBVA Bancomer S.A. <sup>(d)</sup>	USD	5.875%	13/09/2034	645,724	0.06
	Cemex SAB de CV	USD	7.375%	05/06/2027	249,178	0.02
,	Cemex SAB de CV	USD	5.450%	19/11/2029	219,873	0.02
	Cemex SAB de CV Grupo Bimbo SAB de CV	USD USD	5.200% 4.000%	17/09/2030 06/09/2049	1,319,865	0.13 0.02
	Grupo Cementos de Chihuahua SAB de CV	USD	4.000% 5.250%	23/06/2024	206,684 896.465	0.02
	Industrias Penoles SAB de CV	USD	4.750%	06/08/2050	547,137	0.05
163,000	Kimberly-Clark de Mexico SAB de CV 144A <sup>(e)</sup>	USD	3.250%	12/03/2025	172,882	0.02
	Minera Mexico S.A. de CV	USD	4.500%	26/01/2050	216,500	0.02
	Minera Mexico S.A. de CV 144A <sup>(e)</sup>	USD	4.500%	26/01/2050	216,500	0.02
	Petroleos Mexicanos Petroleos Mexicanos	USD USD	6.875% 5.350%	04/08/2026 12/02/2028	198,891 671,330	0.02 0.07
	Petroleos Mexicanos	USD	6.375%	23/01/2045	25,766	0.00
			5.625%	23/01/2046	162,975	0.02
	Petroleos Mexicanos	USD	0.02070	23/01/2040	102,575	0.02
200,000	Unifin Financiera SAB de CV	USD	8.375%	27/01/2028	188,738	0.02

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	<u> </u>					
Netherlands	idouj					
	Greenko Dutch BV	USD	3.850%	29/03/2026	368,520	0.04
1,483,000	Metinvest BV	USD	7.750%	23/04/2023	1,588,022	0.15
					1,956,542	0.19
Panama						
, ,	Banco Latinoamericano de Comercio Exterior S.A. Banco Nacional de Panama	USD USD	2.375% 2.500%	14/09/2025	1,084,613 512.609	0.10 0.05
	Cable Onda S.A.	USD	4.500%	11/08/2030 30/01/2030	1,738,638	0.05
,,,,,,,,,					3,335,860	0.32
					0,000,000	0.32
700 000	Banco Continental S.A.E.C.A.	USD	2.750%	10/12/2025	687,750	0.07
	Telefonica Celular del Paraguay S.A.	USD	5.875%	15/04/2027	2,806,047	0.27
	• •				3,493,797	0.34
Peru					0,400,707	0.04
	Consorcio Transmantaro S.A.	USD	4.700%	16/04/2034	2,750,715	0.27
452,500	Corp Lindley S.A.	USD	6.750%	23/11/2021	458,563	0.04
	Corp Lindley S.A.	USD	4.625%	12/04/2023	1,735,021	0.17
	Hunt Oil Co. of Peru LLC Sucursal Del Peru	USD	6.375%	01/06/2028	1,475,340	0.14
2,550,000	InRetail Consumer	USD	3.250%	22/03/2028	2,462,344	0.24
					8,881,983	0.86
Supranationals	ATP Tower Holdings LLC Via Andean Tower Partners Colombia SAS Via					
620,000	Andean Telecom Partners	USD	4.050%	27/04/2026	823,895	0.08
200,000	ATP Tower Holdings LLC Via Andean Tower Partners Colombia SAS Via				,	
	Andean Telecom Partners 144A <sup>(e)</sup>	USD	4.050%	27/04/2026	201,250	0.02
497,557	Digicel International Finance Ltd. Via Digicel InternationalHoldings Ltd. 144A <sup>(e)</sup>	USD	13.000%	31/12/2025	505,735	0.05
360.773	Digicel International Finance Ltd. Via Digicel InternationalHoldings Ltd.	03D	13.000%	31/12/2023	505,735	0.03
,	144A <sup>(e)</sup>	USD	8.000%	31/12/2026	356,151	0.03
					1,887,031	0.18
Turkey						
	Akbank TAS	USD	6.800%	06/02/2026	252,011	0.02
2,220,000	Yapi ve Kredi Bankasi AS <sup>(d)</sup>	USD	13.875%	Perp.	2,553,000	0.25
					2,805,011	0.27
United Kingdom	Arab Republic of Egypt—HSBC Bank Plc. 144A <sup>(e)</sup>	EGP	0.000%	22/12/2021	2 602 002	0.36
	Indonesia Treasury Bond—Standard Chartered Bank 144A <sup>(e)</sup>	IDR	8.375%	23/12/2021 17/09/2026	3,692,903 3,641,031	0.36
14,515,000,000		IDR	9.000%	20/03/2029	1,176,136	0.33
	Indonesia Treasury Bond—Standard Chartered Bank 144A <sup>(e)</sup>	IDR	8.750%	19/05/2031	1,786,404	0.12
	Indonesia Treasury Bond—Standard Chartered Bank 144A <sup>(e)</sup>	IDR	7.500%	19/08/2032	291,352	0.03
					10,587,826	1.03
United States						
	Arab Republic of Egypt—Citigroup Global Markets Holdings, Inc. 144A <sup>(e)</sup>	EGP	0.000%	26/05/2022	7,392,644	0.72
	Arab Republic of Egypt—JPMorgan Chase Bank NA 144A <sup>(e)</sup>	EGP	0.000%	02/09/2021	7,124,315	0.69
86,225,000	Arab Republic of Egypt—JPMorgan Chase Bank NA 144A <sup>(e)</sup>	EGP	0.000%	14/04/2022	4,929,343	0.48
	Austin BidCo, Inc.	USD	7.125%	15/12/2028	259,025	0.02
	Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(e)</sup>	IDR	8.375%	15/03/2024	11,938,753	1.16
53,386,000,000	Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A(e)	IDR	8.375%	17/09/2026	4,204,358	0.41
50,809,000,000 91,729,000,000	Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(e)</sup> Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(e)</sup>	IDR	9.000%	19/03/2029	4,117,005	0.40
71,820,000,000	Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(d)</sup> (e)	IDR IDR	6.500% 7.500%	15/02/2031 17/06/2035	6,459,879 5,223,730	0.63 0.51
	MercadoLibre, Inc.	USD	2.375%	14/01/2026	678,300	0.51

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Bonds – (Cor	ntinued)			<u> </u>		
Venezuela	00 Petroleos de Venezuela S.A.	USD	6.000%	28/10/2022	418,880	0.04
.,,	00 Petroleos de Venezuela S.A. 00 Petroleos de Venezuela S.A.	USD	6.000%	15/11/2026	186,120	0.04
					605,000	0.06
TOTAL BONDS (cost USD 145					140,276,331	13.64
TOTAL TRANS	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,631,113)				140,276,331	13.64
Other Transfe	erable Securities					
Bonds – 0.55 Dominican Rep						
	00 Dominican Republic Central Bank Notes	DOP	11.000%	15/09/2023	81,413	0.01
Indonesia	(6)					
	00 Delta Merlin Dunia Tekstil PT—Series A <sup>(c)</sup> 00 Delta Merlin Dunia Tekstil PT—Series B	USD USD	1.500% 34.344%	26/06/2028 26/06/2032	44,567 13,078	0.01 0.00
•					57,645	0.01
Netherlands						
390,00	00 Teva Pharmaceutical Finance Netherlands III BV	USD	7.125%	31/01/2025	427,050	0.04
Panama 2,380,00	00 AES Panama Generation Holdings SRL	USD	4.375%	31/05/2030	2,448,324	0.24
Peru						
	00 Peruvian Government International Bond	PEN	6.350%	12/08/2028	2,201,741	0.21
Singapore 400,00	00 Tiger Holdco Pte Ltd. 144A <sup>(e)</sup>	USD	13.000%	10/06/2023	405,220	0.04
TOTAL BONDS (cost USD 5,86					5,621,393	0.55
TOTAL OTHER	R TRANSFERABLE SECURITIES 62,583)				5,621,393	0.55
MARKET VAL	UE OF INVESTMENTS EXCLUDING DERIVATIVES 01,988,623)				1,009,999,435	98.21
Futures Cont	eracts – (0.01%)					
	()			Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders' Equity
	USD					
	US Treasury Notes 10YR Futures 21/09/2021 US Treasury Notes 2YR Futures 30/09/2021		Long Long	13,845,235 16,553,906	11,771 722	0.00
	•			30,399,141	12,493	0.00
UNREALISED	GAIN ON FUTURES CONTRACTS			, ,	12,493	0.00
				• " .		
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	USD					
	US Treasury Long Bond Futures 21/09/2021 US Treasury Notes 5YR Futures 30/09/2021		Long Long	19,398,250 35,536,430	(64,451) (2,953)	(0.01) (0.00)
92	US Treasury Ultra Long Bond Futures 21/09/2021		Long	17,022,875	(9,338)	(0.00)
(45)	US Treasury Ultra Long Notes 10YR Futures 21/09/2021		Short	(6,517,969)	(12,844)	(0.00)
				65,439,586	(89,586)	(0.01)
UNREALISED	LOSS ON FUTURES CONTRACTS				(89,586)	(0.01)
Non-Delivera	ble Bond Forward Contracts – 0.01%			Commitment	Unrealised	% of
Number of				Market Value	Gain	Shareholders'
Contracts	Security Description			USD	USD	Equity
13,218,500,000	COP BFS Finance COP Bond Forward 08/07/2021		Long	16,741	16,741	0.00

Non-Deliverable	Dand D		Contracto	(Continued)
Non-Deliverable	Bona r	-orward	Contracts -	(Continued)

Number of Contracts	Security Description		Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
. , , ,	COP – (Continued) BFS Finance COP Bond Forward 08/07/2021 BFS Finance COP Bond Forward 08/07/2021	Long Long	59,657 17,857	59,657 17,857	0.01 0.00
		_	94,255	94,255	0.01
UNREALISED	GAIN ON NON-DELIVERABLE BOND FORWARD CONTRACTS			94,255	0.01

Forward Currency Contracts – 0.46%

Forward Currency	Contracts – 0.46%					
	Amount		Amount	Maturity	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold	Date	USD	Equity
BRL	236,565,734	USD	43,407,953	02/06/2021	1,827,962	0.18
EUR	1,283,737	ILS	5,021,979	07/06/2021	17,246	0.00
EUR	1,276,452	JPY	167,853,372	07/06/2021	27,090	0.00
COP	4,280,606,622	USD	1,145,880	08/06/2021	6,587	0.00
NZD	30,087,457	USD	21,723,182	11/06/2021	83,774	0.00
TWD	93,582,435	USD	3,356,942	11/06/2021	22,493	0.00
USD	112,759,974	EUR	92,624,195	11/06/2021	58,894	0.01
USD	22,496,010	NZD	31,013,027	11/06/2021	18,215	0.01
USD	12,976,000	TRY	109,582,969	14/06/2021	297,795	0.03
KRW	9,827,231,977	USD	8,748,752	15/06/2021	66,700	0.00
TWD	152,298,246	USD	5,465,575	15/06/2021	36,685	0.00
AUD	15,371,186	USD	11,824,957	16/06/2021	21,574	0.00
CAD	1,943,040	EUR	1,312,927	16/06/2021	10,624	0.00
CAD	31,208,373	USD	24,861,523	16/06/2021	970,228	0.14
CHF	17,986,186	EUR	16,312,386	16/06/2021	123,981	0.01
CHF	11,861,099	USD	12,835,635	16/06/2021	336,401	0.06
CNH	20,883,023	EUR USD	2,658,220	16/06/2021	41,254	0.00 0.06
CNH	122,600,381		18,741,267	16/06/2021	491,364	
CZK CZK	139,659,763	EUR USD	5,401,434	16/06/2021	105,134	0.01
EUR	109,426,000 1,359,405	AUD	5,011,109 2,099,853	16/06/2021 16/06/2021	221,225	0.02 0.00
EUR	8,815,220	NOK	89,205,559	16/06/2021	35,873 35,060	0.00
EUR	47,459,109	USD	57,153,019	16/06/2021	598,723	0.04
GBP	2,117,759	EUR	2,441,893	16/06/2021	26,260	0.04
GBP	1,140,830	JPY	173,708,499	16/06/2021	35,609	0.00
GBP	9,186,896	USD	12,827,375	16/06/2021	176,884	0.00
HUF	4,497,960,889	USD	14,810,405	16/06/2021	903,390	0.09
ILS	27,610,465	USD	8,443,874	16/06/2021	48,849	0.01
MXN	1,283,650,530	USD	61,707,490	16/06/2021	2,492,366	0.24
NOK	192,694,927	USD	22,764,204	16/06/2021	331,712	0.02
NZD	4,769,119	AUD	4,404,556	16/06/2021	61,958	0.00
NZD	2,246,530	JPY	178,615,948	16/06/2021	4,351	0.00
NZD	19,041,335	USD	13,512,329	16/06/2021	288,350	0.03
PLN	67,138,432	USD	17,501,919	16/06/2021	713,733	0.07
RON	46,226,907	USD	11,160,459	16/06/2021	264,507	0.02
SEK	13,482,278	EUR	1,312,927	16/06/2021	24,268	0.00
SEK	13,966,458	NOK	13,751,250	16/06/2021	31,992	0.00
SEK	222,096,128	USD	26,215,180	16/06/2021	503,253	0.05
SGD	10,534,821	USD	7,843,524	16/06/2021	114,766	0.01
USD	40,239,124	JPY	4,379,084,835	16/06/2021	426,907	0.03
USD	18,673,485	TRY	160,953,634	16/06/2021	72,360	0.00
ZAR	279,818,914	USD	19,056,271	17/06/2021	1,183,970	0.15
IDR	13,978,853,234	USD	973,254	21/06/2021	1,032	0.00
TWD	89,359,543	USD	3,206,922	21/06/2021	23,669	0.00
USD	20,226,556	AUD	26,006,292	21/06/2021	183,066	0.01
USD	33,799,100	EUR	27,621,063	21/06/2021	184,511	0.03
USD	8,321,513	TRY	69,668,482	23/06/2021	300,820	0.03
SGD	8,490,979	USD	6,397,292	25/06/2021	16,872	0.00
USD	648,557	PEN	2,423,007	25/06/2021	17,808	0.00
KRW	1,820,113,075	USD	1,619,750	28/06/2021	12,991	0.00
USD IDR	26,505,236 180,629,979,655	EUR USD	21,640,408	28/06/2021 01/07/2021	165,494 115,463	0.01 0.01
BRL	241,739,501	USD	12,460,219 45,265,189	02/07/2021	822,127	0.01
USD	29,897,976	PEN	105,782,703	12/07/2021	2,345,769	0.08
USD	3,504,836	COP	13,034,709,191	22/07/2021	4,276	0.23
USD	6,048,715	TRY	51,927,620	04/08/2021	204,302	0.02
USD	6,342,466	CLP	4,501,598,236	12/08/2021	134,825	0.01
RUB	462,629,743	USD	6,186,197	18/08/2021	50,437	0.01
RUB	138,396,191	USD	1,792,697	01/10/2021	60,908	0.01
-	,,		.,2,001	0,7,0,2021	,0	

Amount

Sold

Currency

USD

USD USD

USD

USD

USD

USD

AUD

EUR

USD

COP

USD

TRY

PEN

USD

EUR

EUR

USD

USD

USD

PEN

PEN

COP

TRY

CLP

MYR

Amount

Bought

9,520,356

31,210,824

12,268,729

16,179,126

15,194,791 1,589,158

17,514,192

17,166,551

2,689,698

7,699,643

4,766,105 38,529,616

13,818,205

20,002,253

1,394,844

14,842,103

7,743,700

3,392,393

9,461,510

4,899,785

86,943,124

25,390,410

69.132.943

39,221,643,103

4 749 959 238

17,838,343,022

ILS

NOK

NZD

SEK

SGD

ZAR

USD

USD

TWD

USD

COP

USD

USD

SGD

USD

CNH

KRW

IDR

USD

USD

USD

USD

USD

USD

Currency

TRY	16,910,525	USD	1,652,756	23/02/2022	49,037	0.00
USD	1,682,900	TRY	16,353,581	23/02/2022	37,155	0.00
USD	3,630,315	TRY	35,533,157	06/04/2022	134,053	0.01
UNREALISED GA	IN ON FORWARD CUR	RENCY CONTRACT	s		18,024,982	1.75
					Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Loss USD	Shareholders' Equity
USD	44,408,811	BRL	236,565,734	02/06/2021	(827,103)	(0.08)
EUR	37,829,271	USD	46,198,753	03/06/2021	(176,710)	(0.02)
USD	45,759,485	EUR	37,641,434	03/06/2021	(34,042)	(0.00)
EUR	1,129,689	SEK	11,488,933	07/06/2021	(7,580)	(0.00)
EUR	21,036,197	USD	25,706,841	07/06/2021	(112,863)	(0.01)
MXN	14,524,020	USD	729,167	07/06/2021	(2,008)	(0.00)
USD	16,903,026	EUR	13,938,273	07/06/2021	(55,166)	(0.01)
USD	714,765	MXN	14,524,020	07/06/2021	(12,395)	(0.00)
USD	1,123,328	COP	4,302,344,976	08/06/2021	(34,992)	(0.00)
EUR	81,048,599	USD	98,761,142	11/06/2021	(144,742)	(0.02)
USD	3,369,911	TWD	93,582,436	11/06/2021	(9,524)	(0.00)
MYR	70,311,212	USD	17,018,326	14/06/2021	(38,195)	(0.00)
TRY	48,865,210	USD	5,837,161	14/06/2021	(183,699)	(0.02)
USD	1,092,166	ILS	3,579,029	14/06/2021	(8,697)	(0.00)
USD	14,915,597	KRW	16,812,153,177	15/06/2021	(165,632)	(0.01)
EUR	1,358,450	CAD	2,015,695	16/06/2021	(15,366)	(0.00)
EUR	9,106,469	CHF	10,061,981	16/06/2021	(92,651)	(0.00)
EUR	1,331,356	CZK	34,076,369	16/06/2021	(9,310)	(0.00)
EUR	4,144,092	GBP	3,585,733	16/06/2021	(32,848)	(0.00)
EUR	7,929,000	HUF	2,782,960,065	16/06/2021	(73,783)	(0.01)
EUR	6,430,728	SEK	65,514,766	16/06/2021	(56,121)	(0.00)
GBP	1,487,561	CHF	1,905,967	16/06/2021	(10,947)	(0.00)
JPY	509,315,683	CAD	5,698,625	16/06/2021	(86,441)	(0.01)
JPY	3,412,736,916	USD	31,282,968	16/06/2021	(256,251)	(0.02)
NOK	40,709,568	EUR	4,058,038	16/06/2021	(58,775)	(0.00)
THB	180,401,616	USD	5,854,192	16/06/2021	(81,715)	(0.01)
TRY	144,996,464	USD	17,965,870	16/06/2021	(1,208,887)	(0.12)
USD	3,373,692	AUD	4,387,524	16/06/2021	(7,761)	(0.00)
USD	28,826,635	CAD	36,093,457	16/06/2021	(1,048,596)	(0.11)
USD	18,469,225	CHF	17,074,008	16/06/2021	(491,875)	(0.05)
USD	45,655,902	CNH	299,035,765	16/06/2021	(1,254,595)	(0.12)
USD	2,101,846	CZK	46,652,209	16/06/2021	(128,885)	(0.01)
USD	63,459,631	EUR	52,667,713	16/06/2021	(630,330)	(0.05)
USD	9,552,842	GBP	6,898,902	16/06/2021	(212,707)	(0.01)
LIOD	0.500.050	11.0	04.400.047	40/00/0004	(54.050)	(0.00)

31,129,047

641,707,368

103,891,350

22,809,548

129,211,593

257,950,353

13,293,546

3,292,384

4,812,336

4.526.559

3,621,763

26,581,056

14,185,563

18,126,849

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23,941,359

1,357,469

10,699,606

2,987,641

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138,444,219,407

214,676,119

17,753,494,263

2,110.386

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(352,659)

(349,518) (5,085) (1,144,215)

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(61,482)

(14,115)

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(24,656)

(77,326)

(8,967)

(61,702)

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(29,642) (177,146)

(1,296,115)

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Unrealised

USD

Date

% of

Equity

						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturi Da	ty Loss	Shareholders Equit
USD USD	578,243 1,489,733	ZAR RUB	8,112,750 115,454,280		31/08/20: 01/10/20:	, , ,	(0.00 (0.01
UNREALISED LOSS	S ON FORWARD CUR	RENCY CONTRAC	TS			(13,339,997)	(1.29
	ific Forward Curren					( ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	•
		,				Unrealised	% c
Currency	Amount Bought	Currency	Amount Sold		Maturi Da	te USD	Shareholders Equit
EUR USD	178,300,753 1,454,233	USD GBP	212,225,153 1,025,000		25/06/20: 05/08/20:	, . ,	0.4 0.0
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRACT	S HELD FOR HEDGING PURPO	SES		4,785,290	0.4
						Unrealised	% c
Currency	Amount Bought	Currency	Amount Sold		Maturi Da	ty Loss	Shareholders Equit
USD GBP	17,922,706 161,438,638	EUR USD	14,948,879 229,340,375		25/06/202 05/08/202	,	(0.03 (0.08
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRAC	TS HELD FOR HEDGING PURPO	SES		(1,082,215)	(0.11
Options – 0.04%							
Options - 0.0470					Unrealised Gain/(Loss)	Market Value	% o Shareholders
Holdings	Security Description				USD	USD	Equit
	Purchased Option AUD	s					
33,231,000	Call AUD / Put USD		Expires 17/06/2021	Strike 0.79	(107,533)	29,989	0.0
41,991,000	EUR Call EUR / Put USD		Expires 01/06/2021	Strike 1.22	(145,633)	13,231	0.0
15,829,000	Call EUR / Put USD		Expires 03/06/2021	Strike 1.21	72,305	128,385	0.0
31,528,000	Call EUR / Put USD		Expires 03/06/2021	Strike 1.22	(55,968)	68,886	0.0
52,294,000	Call EUR / Put USD		Expires 09/06/2021	Strike 1.23	(146,092)	75,133	0.0
31,671,000	Call EUR / Put USD		Expires 17/06/2021	Strike 1.23	(98,999)	73,899	0.0
42,192,000	Call EUR / Put USD		Expires 17/06/2021	Strike 1.23	(158,746)	107,636	0.0
52,893,000	Call EUR / Put USD		Expires 24/06/2021	Strike 1.24	(132,588)	90,665	0.0
	NZD				(665,721)	557,835	0.0
34,844,000	Call NZD / Put USD		Expires 09/06/2021	Strike 0.74	(130,961)	24,674	0.00
12,959,000	USD Put USD / Call CNH		Expires 24/06/2021	Strike 6.38	34,302	62,812	0.0
6,479,000	Put USD / Call KRW		Expires 24/06/2021	Strike 1,113.00	18,906	43,772	0.0
6,366,000	Put USD / Call RUB		Expires 30/09/2021	Strike 72.35	13,782	83,643	0.0
25,877,000	Put USD / Call SGD		Expires 23/06/2021	Strike 1.32	51,444	114,532	0.0
12,699,000	Put USD / Call TWD		Expires 09/06/2021	Strike 27.55	(18,718)	16,966	0.0
12,897,000 6,449,000	Put USD / Call TWD Put USD / Call TWD		Expires 17/06/2021 Expires 17/06/2021	Strike 27.50	6,139 25,944	30,772	0.0
0,449,000	Put 03D / Call TWD		Expires 17/00/2021	Strike 27.75	131,799	41,667 394,164	0.04
TOTAL PURCHASE					101,100		
(cost USD 1,779,07	<u>,                                      </u>					1,006,662	0.10
	Written Options AUD						
(8,201,000)	Call AUD / Put NZD		Expires 03/06/2021	Strike 1.09	14,426	(6)	(0.00
(8,201,000)	Put AUD / Call NZD		Expires 03/06/2021	Strike 1.07	(29,416) (14,990)	(43,571)	(0.00
	EUR				(17,000)	(10,011)	(0.00
(5,272,000)	Call EUR / Put ILS		Expires 03/06/2021	Strike 3.96	3,157	(19,491)	(0.00
(5,272,000)	Call EUR / Put JPY		Expires 03/06/2021	Strike 133.00	(25,686)	(42,484)	(0.01
(5,272,000)	Call EUR / Put SEK		Expires 03/06/2021	Strike 10.28	14,131	(385)	(0.00
(5,316,000)	Call EUR / Put SEK		Expires 23/06/2021	Strike 10.25	10,018	(10,438)	(0.00
	Call ELID / D. + LICE		Eve: 04/00/0004	Ctribe 4 00	407.000	(40 004)	/0.00
(41,991,000) (15,829,000)	Call EUR / Put USD Call EUR / Put USD		Expires 01/06/2021 Expires 03/06/2021	Strike 1.22 Strike 1.21	187,029 (10,020)	(13,231) (128,385)	(0.00 (0.01

Holdings	Security Description			Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equity
	Written Options – (Continued)					
(F2 204 000)	EUR – (Continued)	Funitary 00/06/2024	Christa 4 22	107.044	(75.400)	(0.04)
(52,294,000) (42,192,000)	Call EUR / Put USD Call EUR / Put USD	Expires 09/06/2021 Expires 17/06/2021	Strike 1.23 Strike 1.24	197,844 79,705	(75,133) (28,231)	(0.01)
			_	625,831	(386,664)	(0.04
	USD			,	(===,===,	(
(12,959,000)	Call USD / Put CNH	Expires 24/06/2021	Strike 6.48	12,492	(11,158)	(0.00
(6,366,000)	Call USD / Put COP	Expires 03/06/2021	Strike 3,980.00	35,885	(210)	(0.00
(6,465,000)	Call USD / Put ILS	Expires 10/06/2021	Strike 3.33	16,783	(1,286)	(0.00
(6,479,000)	Call USD / Put KRW	Expires 24/06/2021	Strike 1,140.00	12,459	(9,958)	(0.00
(6,349,000) (6,449,000)	Call USD / Put MXN Call USD / Put TWD	Expires 03/06/2021 Expires 17/06/2021	Strike 21.25 Strike 28.35	21,225 14,839	(51) (1,851)	(0.00)
(6,493,000)	Call USD / Put ZAR	Expires 27/08/2021	Strike 15.50	3,708	(36,120)	(0.00
(6,366,000)	Put USD / Call RUB	Expires 30/09/2021	Strike 72.35	4,558	(83,643)	(0.01
(6,449,000)	Put USD / Call TWD	Expires 17/06/2021	Strike 27.75	(13,562)	(41,667)	(0.01
			_	108,387	(185,944)	(0.02
OTAL WRITTEN O					(616,185)	(0.06
OTAL OPTIONS					390,477	0.04
COSt 03D 443,004)					330,477	0.0-
Swap Contracts – Net Local	· (0.01%)				Unrealised	% o
Notional	_				Gain	Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
000 775 000	Interest Rate Swaps	Fired 4.4000/	DD.	00/04/0000	000 704	0.00
202,775,000 76,030,000	Floating (BRL 1 month BRCDI) Fixed 5.800%	Fixed 4.120% Floating (BRL 1 month BRCDI)	BRL BRL	03/01/2022 02/01/2023	220,794 24,798	0.02
38,820,000	Fixed 5.800% Fixed 6.320%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	185,665	0.00
29,253,610,000	Fixed 1.400%	Floating (CLP 6 month LIBOR)	CLP	16/06/2023	113,177	0.0
256,740,000	Fixed 2.500%	Floating (CLP 6 month CLOIS)	CLP	16/06/2026	87	0.0
45,940,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	16/06/2023	1,258	0.0
1,670,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	16/06/2024	804	0.0
4,720,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	16/06/2025	5,391	0.0
27,130,000 5,700,000	Fixed 0.000% Fixed 0.000%	Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	EUR EUR	16/06/2026 16/06/2028	54,221 28,377	0.0
5,570,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2031	52,970	0.0
310,000	Fixed 0.250%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2041	8,735	0.00
10,389,360,000	Fixed 1.500%	Floating (HUF 6 month BUBOR)	HUF	16/06/2023	151,336	0.02
6,874,620,000	Floating (INR 6 month LIBOR)	Fixed 4.110%	INR	29/04/2023	67,896	0.0
1,688,490,000	Fixed 4.750%	Floating (INR 6 month LIBOR)	INR	17/03/2026	244,916	0.02
56,694,650,000	Fixed 1.250%	Floating (KRW 3 month LIBOR)	KRW	15/09/2023	82,529	0.0
26,103,600,000	Fixed 1.500% Fixed 6.400%	Floating (MXN 1 month TIJE)	KRW MXN	15/09/2026 04/06/2031	14,089 63,493	0.0
42,255,000 70,490,000	Floating (MYR 3 month KLIBOR)	Floating (MXN 1 month TIIE) Fixed 2.250%	MYR	17/06/2022	14,986	0.0
39,670,000	Floating (MYR 3 month KLIBOR)	Fixed 2.250%	MYR	17/06/2022	8,432	0.0
48,720,000	Floating (MYR 3 month LIBOR)	Fixed 2.250%	MYR	17/06/2022	17,243	0.00
25,960,000	Floating (MYR 3 month LIBOR)	Fixed 2.250%	MYR	17/06/2022	6,283	0.0
47,630,000	Floating (MYR 3 month KLIBOR)	Fixed 3.650%	MYR	27/02/2024	417,113	0.0
32,270,000	Floating (MYR 3 month KLIBOR)	Fixed 3.693%	MYR	01/03/2024	291,585	0.0
22,780,000	Floating (MYR 3 month KLIBOR)	Fixed 3.605%	MYR	06/03/2024	194,526	0.0
5,690,000 19,360,000	Floating (MYR 3 month KLIBOR) Floating (MYR 3 month KLIBOR)	Fixed 3.330% Fixed 3.250%	MYR MYR	31/05/2024 18/12/2024	39,554 126,695	0.0
9,300,000	Floating (MYR 3 month KLIBOR)	Fixed 3.250% Fixed 3.250%	MYR	18/12/2024	61,005	0.0
9,030,000	Floating (MYR 3 month KLIBOR)	Fixed 3.000%	MYR	18/03/2025	36,592	0.0
25,970,000	Floating (MYR 3 month LIBOR)	Fixed 2.000%	MYR	16/06/2026	28,078	0.00
83,175,000	Fixed 4.000%	Floating (ZAR 3 month JIBAR)	ZAR	16/06/2023	8,981	0.00
132,295,000 21,725,000	Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR)	Fixed 6.250%	ZAR ZAR	17/06/2026	137,422 27,950	0.01
21,120,000	N ON INTEREST RATE SWAPS	Fixed 7.750%	ZAR	16/06/2031	2,736,981	0.00
NREALISED GAIN					2,. 30,301	U.Z.
INREALISED GAIN	Credit Default Swaps					
4,650,000	Credit Default Swaps Floating (Philippine Government International Bond)	Fixed 1.000%	USD	20/12/2023	87,665	0.01

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
1,160,000	Credit Default Swaps – (Continued) Floating (Qatar Government	Fixed 1.000%	USD	20/06/2024	12,353	0.00
3,120,000	International Bond) Floating (Saudi Government	Fixed 1.000%	USD	20/06/2024	57,532	0.01
2,460,000	International Bond) Floating (Abu Dhabi Government	Fixed 1.000%	USD	20/12/2024	41,260	0.00
3,120,000	International Bond) Floating (Chile Government International	Fixed 1.000%	USD	20/12/2024	4,693	0.00
1,000,000	Bond) Floating (Philippine Government	Fixed 1.000%	USD	20/12/2024	28,951	0.00
2,670,000	International Bond) Floating (Qatar Government	Fixed 1.000%	USD	20/12/2024	21,330	0.00
3,890,000	International Bond) Floating (Russian Foreign Bond -	Fixed 1.000%	USD	20/12/2024	44,624	0.01
2,230,000	Eurobond) Floating (Saudi Government	Fixed 1.000%	USD	20/12/2024	30,199	0.00
7,380,000	International Bond) Floating (Indonesia Government	Fixed 1.000%	USD	20/12/2025	82,271	0.01
4,210,000	International Bond) Floating (Russian Foreign Bond -	Fixed 1.000%	USD	20/12/2025	74,013	0.01
10,550,000	Eurobond) Floating (Markit CDX Emerging Markets	Fixed 1.000%	USD	20/06/2026	17,050	0.00
1,370,000	35 Version 1 Index) Floating (Turkey Government	Fixed 1.000%	USD	20/06/2026	7,995	0.00
1,070,000	International Bond)	11/04 1.000 //		20,00,2020	7,000	
	I ON CREDIT DEFAULT SWAPS				546,423	0.05
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				3,283,404	0.32
Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
	Interest Rate Swaps					
205,790,000	Floating (BRL 1 month BRCDI)	Fixed 3.390%	BRL	03/01/2022	(276,676)	(0.03)
161,862,559	Floating (BRL 1 month BRCDI)	Fixed 4.230%	BRL BRL	02/01/2023	(642,866)	(0.06)
129,185,000 218,725,000	Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Fixed 4.930% Fixed 7.370%	BRL	02/01/2024 02/01/2024	(750,735) (38,794)	(0.07)
133,900,000	Fixed 8.495%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	(32,230)	(0.00)
135,370,000	Floating (CNY 3 month LIBOR)	Fixed 2.500%	CNY	15/09/2023	(12,217)	(0.00)
84,432,930,000	Fixed 3.300%	Floating (COP 3 month LIBOR)	COP	16/06/2023	(49,466)	(0.01)
404,395,000	Floating (CZK 6 month PRIBOR)	Fixed 1.250%	CZK	16/06/2023	(64,903)	(0.01)
1,487,490,000	Floating (INR 6 month LIBOR)	Fixed 4.053%	INR	11/05/2023	(7,681)	(0.00)
202,395,000 138,300,000	Fixed 4.700%	Floating (MXN 1 month TIIE) Fixed 5.550%	MXN MXN	14/06/2023 10/06/2026	(41,907)	(0.00) (0.02)
146,590,000	Floating (MXN 1 month TIIE) Floating (MXN 1 month TIIE)	Fixed 6.050%	MXN	07/06/2028	(188,111) (191,472)	(0.02)
5,800,000	Floating (MYR 3 month LIBOR)	Fixed 2.250%	MYR	17/06/2025	(16,600)	(0.00)
13,040,000	Floating (MYR 3 month KLIBOR)	Fixed 2.131%	MYR	02/02/2026	(66,447)	(0.01)
10,490,000	Floating (MYR 3 month KLIBOR)	Fixed 2.000%	MYR	16/06/2026	(65,079)	(0.01)
256,330,000	Fixed 0.250%	Floating (PLN 3 month WIBOR)	PLN	16/12/2021	(33,793)	(0.00)
115,500,000	Fixed 1.000%	Floating (PLN 6 month WIBOR)	PLN	16/06/2023	(52,859)	(0.01)
51,520,000 50,000	Floating (PLN 6 month WIBOR) Fixed 1.250%	Fixed 0.750% Floating (THB 6 month LIBOR)	PLN THB	16/12/2025 17/06/2025	(414,697) (0)	(0.04) (0.00)
1,427,880,000	Floating (THB 6 month LIBOR)	Fixed 0.750%	THB	16/12/2025	(141,334)	(0.01)
20,980,000	Floating (THB 6 month LIBOR)	Fixed 0.750%	THB	17/03/2026	(6,057)	(0.00)
150,000	Fixed 0.750%	Floating (USD 3 month LIBOR)	USD	16/06/2031	(194)	(0.00)
UNREALISED LOSS	S ON INTEREST RATE SWAPS				(3,094,118)	(0.30)
	Credit Default Swaps					
600,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(414)	(0.00)
		Floating (China Government	USD	20/06/2021	(56)	(0.00)
80,000	Fixed 1.000%	International Bond)				
	Fixed 1.000% Fixed 1.000%	International Bond) Floating (China Government International Bond)	USD	20/06/2021	(318)	(0.00)
80,000		Floating (China Government International Bond) Floating (China Government	USD	20/06/2021	(318) (1,049)	(0.00)
80,000 460,000	Fixed 1.000%	Floating (China Government International Bond)				

#### Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% o Shareholders Equity
	Credit Default Swaps – (Continued)					
700,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(416)	(0.00
330,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(195)	(0.00
250,000	Floating (Chile Government International Bond)	Fixed 1.000%	USD	20/06/2024	(41)	(0.00
150,000	Floating (Peruvian Government International Bond)	Fixed 1.000%	USD	20/06/2024	(503)	(0.00
5,710,000	Floating (Colombia Government International Bond)	Fixed 1.000%	USD	20/12/2024	(22,883)	(0.00
1,000,000	Floating (Argentine Republic Government International Bond)	Fixed 5.000%	USD	20/12/2025	(188,681)	(0.02
4,820,000	Floating (Chile Government International Bond)	Fixed 1.000%	USD	20/12/2025	(10,832)	(0.00
7,670,000	Floating (iTraxx Asia ex-Japan IG Series 35 Version 1)	Fixed 1.000%	USD	20/06/2026	(49,262)	(0.01
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(276,806)	(0.03
TOTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(3,370,924)	(0.33
MARKET VALUE O (cost USD 1,002,43					1,018,707,614	99.0
OTHER ASSETS A	ND LIABILITIES				9,661,480	0.9
SHAREHOLDERS'	EQUITY				1,028,369,094	100.0
TOTAL INVESTME	NTS				Market Value USD	% o Shareholders Equity
Total Investments exclu	iding derivatives (cost USD 1,001,988,623)				1,009,999,435	98.2
Unrealised gain on futu	res contracts				12,493	0.0
Unrealised loss on futu	res contracts				(89,586)	(0.01
Unrealised gain on non	-deliverable bond forward contracts				94,255	0.0
Unrealised gain on forw	vard currency contracts				18,024,982	1.7
Unrealised loss on forw	vard currency contracts				(13,339,997)	(1.29
Unrealised gain on forw	vard currency contracts held for hedging purposes				4,785,290	0.4
Unrealised loss on forw	vard currency contracts held for hedging purposes				(1,082,215)	(0.11
Market value of purcha	sed options (cost USD 1,779,078)				1,006,662	0.1
Market value of written	options (cost USD (1,335,414))				(616,185)	(0.06
Unrealised gain on swa	ip contracts				3,283,404	0.3
Unrealised loss on swa	p contracts				(3,370,924)	(0.33
Other Assets and Liabil	lities				9,661,480	0.9
Shareholders' Equ	ity				1,028,369,094	100.00

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

The counterparties for forward currency contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Merrill Lynch International, Morgan Stanley & Co. International Plc., Natwest Markets Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A. and UBS AG.

The counterparties for swap contracts were Bank of America N.A., Barclays Capital, Inc., Citibank N.A., Deutsche Bank AG, JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and Morgan Stanley & Co., LLC.

The maximum individual counterparty exposure as at 31 May 2021 is 0.59% of the NAV.

- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) This security has a step up coupon which moves to the second rate at a set date in the future.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (e) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (f) A related party to Goldman Sachs Funds.
- (g) The yield for this fund as at 31 May 2021 was 0.011%.

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

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 77.89%	6					
Argentina	(0)					
, ,	Argentina Government International Bond <sup>(c)</sup>	USD	0.125%	09/07/2030	562,714	0.03
2,121,303	Argentina Government International Bond <sup>(c)</sup>	USD	0.125%	09/07/2035	703,869	0.04
Brazil					1,266,583	0.07
	Banco do Brasil S.A. (d)	USD	6.250%	Perp.	2,933,858	0.17
496,618,000	Brazil Letras do Tesouro Nacional—Series N	BRL	5.020%	01/01/2022	92,181,356	5.30
7,534,000	Brazil Notas do Tesouro Nacional—Series B	BRL	6.000%	15/08/2040	6,343,243	0.36
	BRF S.A.	USD	5.750%	21/09/2050	399,355	0.02
280,000	Itau Unibanco Holding S.A. <sup>(d)</sup>	USD	3.875%	15/04/2031	277,463	0.02
					102,135,275	5.87
British Virgin Isla 200,000	nds China Cinda 2020 I Management Ltd.	USD	2.500%	20/01/2028	189,225	0.01
	Fortune Star BVI Ltd.	USD	6.850%	02/07/2024	417,787	0.03
200,000	FPC Resources Ltd.	USD	4.375%	11/09/2027	214,237	0.01
,	Huarong Finance 2017 Co., Ltd. <sup>(d)</sup>	USD	4.500%	Perp.	203,775	0.01
	Huarong Finance 2019 Co., Ltd.	USD	3.375%	24/02/2030	770,500	0.05
	Huarong Finance 2019 Co., Ltd.	USD	3.625%	30/09/2030	207,700	0.01
	Huarong Finance II Co., Ltd.	USD	5.500%	16/01/2025	689,827	0.04
200,000	,	USD	2.750%	17/11/2030	186,237	0.01
	Kunzhi Ltd. Studio City Finance Ltd.	USD USD	6.250% 6.500%	17/10/2020 15/01/2028	16,969 215,750	0.00 0.01
	•				3,112,007	0.18
Cayman Islands						
200,000		USD	7.500%	14/07/2025	178,461	0.01
210,000	China Aoyuan Group Ltd.	USD	5.880%	01/03/2027	191,454	0.01
	China SCE Group Holdings Ltd.	USD	7.000%	02/05/2025	206,622	0.01
	China SCE Group Holdings Ltd.	USD	6.000%	04/02/2026	216,362	0.01
	Country Garden Holdings Co., Ltd. Country Garden Holdings Co., Ltd.	USD USD	3.125% 3.875%	22/10/2025 22/10/2030	201,625 305,726	0.01 0.02
220,000		USD	3.300%	12/01/2031	209,790	0.02
1,860,000		USD	6.000%	Perp.	2,052,394	0.12
	Grupo Aval Ltd.	USD	4.375%	04/02/2030	909,657	0.05
	Kaisa Group Holdings Ltd.	USD	10.875%	23/07/2023	228,235	0.02
200,000		USD	6.000%	14/08/2026	200,395	0.01
340,000	Meituan	USD	2.125%	28/10/2025	336,350	0.02
200,000	Redsun Properties Group Ltd.	USD	13.000%	30/10/2021	209,000	0.01
200,000	9	USD	7.100%	25/01/2025	186,499	0.01
	Sunac China Holdings Ltd.	USD	8.350%	19/04/2023	333,943	0.02
	Yuzhou Group Holdings Co., Ltd.	USD	6.000%	25/10/2023	321,130	0.02
	Yuzhou Group Holdings Co., Ltd.	USD USD	7.700%	20/02/2025	185,500	0.01
300,000	Zhenro Properties Group Ltd. (d)	050	10.250%	Perp.	308,263	0.02
Chile					6,781,406	0.39
	Bonos de la Tesoreria de la Republica	CLP	1.500%	01/03/2026	11,276,971	0.65
	Bonos de la Tesoreria de la Republica en pesos	CLP	4.500%	01/03/2026	1,281,802	0.07
	Bonos de la Tesoreria de la Republica en pesos	CLP	5.000%	01/03/2035	19,667,678	1.13
	Bonos de la Tesoreria de la Republica en pesos 144A <sup>(e)</sup>	CLP	4.000%	01/03/2023	19,511,754	1.12
2,146,961,350	Bonos del Banco Central de Chile en UF—Series 10YR	CLP	3.000%	01/03/2022	3,055,174	0.18
					54,793,379	3.15
China	Assignable and Development Popular of Object - October 2004	ONIV	0.000%	47/04/0000	GE 070 040	0.74
	Agricultural Development Bank of China—Series 2004	CNY	2.960%	17/04/2030 18/06/2030	65,076,019	3.74
	China Development Bank—Series 2010 China Development Bank—Series 2012	CNY CNY	3.090% 3.340%	14/07/2025	52,786,473 54,043,034	3.03 3.11
	China Government Bond	CNY	2.850%	04/06/2027	42,784,483	2.46
	China Government Bond	CNY	3.280%	03/12/2027	14,894,874	0.86
					229,584,883	13.20
Colombia						
	Banco de Bogota S.A.	USD	6.250%	12/05/2026	1,659,375	0.10
	Colombia Government International Bond Colombian TES—Series B	COP COP	4.375% 6.250%	21/03/2023 26/11/2025	3,548,193 166	0.20 0.00
	Colombian TES—Series B	COP	7.500%	26/08/2026	23,300,929	1.34
30,000,400,000	Colombian TEO Control D	001	7.500/6	20/00/2020	20,000,029	1.54

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
		Currency	interest Rate	maturity Date.	030	Equity
Bonds – (Contir Colombia – (Conti	· ·					
44,203,800,000	Colombian TES—Series B	COP	5.750%	03/11/2027	11,440,099	0.66
.,,	Colombian TES—Series B	COP	6.000%	28/04/2028	12,014,050	0.69
28,903,000,000	Colombian TES—Series B	COP	7.250%	26/10/2050	6,791,777	0.39
Czech Republic					58,754,589	3.38
421,500,000	Czech Republic Government Bond—Series 100	CZK	0.250%	10/02/2027	18,703,549	1.07
	Czech Republic Government Bond—Series 103	CZK	2.000%	13/10/2033	11,692,352	0.67
	Czech Republic Government Bond—Series 120 Czech Republic Government Bond—Series 121	CZK CZK	1.250% 1.200%	14/02/2025 13/03/2031	25,152,299 3.638.088	1.45 0.21
	Czech Republic Government Bond—Series 49	CZK	4.200%	04/12/2036	7,285,761	0.42
					66,472,049	3.82
Dominican Repub		DOP	12.000%	05/02/2022	1 775 002	0.10
	Dominican Republic Bond Dominican Republic International Bond	DOP	8.900%	05/03/2032 15/02/2023	1,775,903 3,531,043	0.10 0.20
	Dominican Republic International Bond	DOP	11.375%	06/07/2029	2,527,069	0.15
					7,834,015	0.45
Ecuador	Foundar Course and Island Street Course	1100	0.5000/	04/07/000	400.046	
	Ecuador Government International Bond <sup>(c)</sup> Ecuador Government International Bond <sup>(c)</sup>	USD USD	0.500% 0.500%	31/07/2030 31/07/2035	426,913 1,853,328	0.02 0.11
_,,					2,280,241	0.13
Egypt					2,200,2	
	Egypt Government International Bond	USD	4.550%	20/11/2023	207,613	0.01
280,000	Egypt Government International Bond	EUR	4.750%	11/04/2025	357,782	0.02
	Egypt Government International Bond	USD EUR	6.588% 5.625%	21/02/2028 16/04/2030	688,479	0.04 0.01
170,000	Egypt Government International Bond	EUR	5.025%	16/04/2030	211,776	
					1,465,650	0.08
Hungary 8.820.200.000	Hungary Government Bond—Series 26/D	HUF	2.750%	22/12/2026	31,850,238	1.83
	Hungary Government Bond—Series 27/A	HUF	3.000%	27/10/2027	9,176,336	0.53
3,978,240,000	Hungary Government Bond—Series 30/A	HUF	3.000%	21/08/2030	14,489,575	0.83
					55,516,149	3.19
11,000,000	Indonesia Treasury Bond—Series FR64	IDR	6.125%	15/05/2028	769	0.00
	Indonesia Treasury Bond—Series FR70	IDR	8.375%	15/03/2024	8,175,804	0.47
					8,176,573	0.47
Israel	Leviathan Bond Ltd. 144A <sup>(e)</sup>	USD	E 7500/	20/06/2022	740 140	0.04
	Leviatnan Bond Ltd. 144A <sup>(e)</sup>	USD	5.750% 6.750%	30/06/2023 30/06/2030	749,148 417,194	0.04 0.03
					1,166,342	0.07
Japan	0.00	1100	5.4050/	10/00/0007	000 000	0.04
Jersey	SoftBank Group Corp.	USD	5.125%	19/09/2027	639,000	0.04
	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	198,500	0.01
320,000	· ·	USD	2.625%	31/03/2036	315,200	0.02
200,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	198,500	0.01
					712,200	0.04
Malaysia 790,000	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	773,868	0.04
Mauritius						
	India Green Power Holdings MTN Mauritius Investments Ltd.	USD USD	4.000% 4.755%	22/02/2027 11/11/2024	328,715 1,540,469	0.02 0.09
.,0,000	Edition in State Inc.	305	4.70070	,	1,869,184	0.03
Mexico					1,003,104	0.11
880,000	Banco Mercantil del Norte S.A. (d)	USD	6.750%	Perp.	945,899	0.05
	Banco Mercantil del Norte S.A. (d)	USD	7.625%	Perp.	784,630	0.05
	Mexican Bonos—Series M Mexican Bonos—Series M	MXN MXN	8.000% 5.750%	05/09/2024 05/03/2026	2,598,009	0.15 0.27
000,116,000	INICAICAN DUNOS—OCNES IVI	IVIAIN	5.750%	03/03/2020	4,694,581	0.27

		•	(a)	•• · · · · · · · (b)	Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Continue Mexico – (Cont	·					
	Mexican Bonos—Series M	MXN	7.750%	29/05/2031	5,150,148	0.30
56,467,800	Mexican Bonos—Series M	MXN	7.750%	23/11/2034	3,018,973	0.17
123,130,400	Mexican Bonos—Series M	MXN	8.000%	07/11/2047	6,415,291	0.37
	Mexican Bonos—Series M 20	MXN	8.500%	31/05/2029	33,201,018	1.91
	Mexican Bonos—Series M 30	MXN	10.000%	20/11/2036	13,805,347	0.79
	Mexican Bonos—Series M 30	MXN	8.500%	18/11/2038	17,389,881	1.00
	Mexico City Airport Trust Mexico City Airport Trust	USD USD	3.875% 5.500%	30/04/2028 31/10/2046	3,454,250 1,182,970	0.20 0.07
	Unifin Financiera SAB de CV	USD	7.375%	12/02/2026	215,099	0.07
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					92,856,096	5.34
Netherlands					32,030,030	3.57
	Bharti Airtel International Netherlands BV	USD	5.125%	11/03/2023	212,730	0.01
530,000	Lukoil International Finance BV	USD	4.750%	02/11/2026	592,336	0.03
450,000	Lukoil Securities BV	USD	3.875%	06/05/2030	474,609	0.03
	Metinvest BV	USD	8.500%	23/04/2026	362,330	0.02
	Minejesa Capital BV	USD	4.625%	10/08/2030	364,437	0.02
	PPF Telecom Group BV	EUR	2.125%	31/01/2025	288,866	0.02
	PPF Telecom Group BV	EUR	3.250%	29/09/2027	360,228	0.02
	Prosus NV	USD	3.680%	21/01/2030	1,379,300	0.08
650,000	Prosus NV	USD	4.027%	03/08/2050	614,250	0.04
					4,649,086	0.27
18 400 000	Banco de Credito del Peru	PEN	4.650%	17/09/2024	4,849,270	0.28
	Peru Government Bond	PEN	5.940%	12/02/2029	6,500,649	0.37
, ,	Peru Government Bond	PEN	6.150%	12/08/2032	3,060,648	0.18
	Peru Government Bond	PEN	5.400%	12/08/2034	8,569,495	0.49
	Peru Government Bond	PEN	5.350%	12/08/2040	3,909,925	0.22
4,949,000	Peruvian Government International Bond	PEN	6.950%	12/08/2031	1,525,140	0.09
					28,415,127	1.63
Philippines						
200,000	· · · · · · · · · · · · · · · · · · ·	USD	4.750%	17/06/2030	222,704	0.01
35,890,000	• •	PHP	6.250%	22/03/2028	867,622	0.05
76,580,000	• •	PHP	6.875%	10/01/2029	1,930,990	0.11
	Philippine Government International Bond	PHP	3.900%	26/11/2022	210,936	0.01
	Philippine Government International Bond	PHP	6.250%	14/01/2036	880,759	0.05
430,000	SMC Global Power Holdings Corp. (d)	USD	7.000%	Perp.	457,950	0.03
					4,570,961	0.26
Poland 189.500.000	Poland Government Bond—Series 425	PLN	0.750%	25/04/2025	51,128,833	2.94
	Poland Government Bond—Series 428	PLN	2.750%	25/04/2028	22,967,293	1.32
	Poland Government Bond—Series 727	PLN	2.500%	25/07/2027	27,892,494	1.60
					101,988,620	5.86
Romania						
	Romania Government Bond—Series 15Y	RON	3.650%	24/09/2031	12,649,741	0.73
	Romania Government Bond—Series 8Y	RON	4.150%	26/01/2028	3,631,937	0.21
2,770,000		EUR	2.000%	14/04/2033	3,344,568	0.19
460,000	Romanian Government International Bond	EUR	2.750%	14/04/2041	556,115	0.03
					20,182,361	1.16
Russia 50,030,000	Russian Federal Bond - OFZ Bonds—Series 6218	RUB	8.500%	17/09/2031	753,227	0.04
	Russian Federal Bond - OFZ Bonds—Series 6221	RUB	7.700%	23/03/2033	6,238,060	0.04
	Russian Federal Bond - OFZ Bonds—Series 6224	RUB	6.900%	23/05/2029	10,596,457	0.61
	Russian Federal Bond - OFZ Bonds—Series 6226	RUB	7.950%	07/10/2026	36,560,134	2.10
	Russian Federal Bond - OFZ Bonds—Series 6228	RUB	7.650%	10/04/2030	19,014,666	1.09
	Russian Federal Bond - OFZ Bonds—Series 6230	RUB	7.700%	16/03/2039	6,015,157	0.35
	Russian Federal Bond - OFZ Bonds—Series 6232	RUB	6.000%	06/10/2027	3,616,588	0.21
	Russian Federal Bond - OFZ Bonds—Series 6235	RUB	5.900%	12/03/2031	15,683,158	0.90
					98,477,447	5.66
Singapore						
200,000	Trafigura Group Pte Ltd. (d)	USD	6.875%	Perp.	203,526	0.01

Holdings			- (a)	(b)	Market Value	Shareholders'
	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Contin South Africa	ued)					
	South Africa Government Bond—Series 2030	ZAR	8.000%	31/01/2030	3,230,471	0.18
	South Africa Government Bond—Series 2032	ZAR	8.250%	31/03/2032	25,405,301	1.46
310,624,000	South Africa Government Bond—Series 2035	ZAR	8.875%	28/02/2035	20,193,893	1.16
216,825,000	South Africa Government Bond—Series 2037	ZAR	8.500%	31/01/2037	13,329,333	0.77
210,222,300	South Africa Government Bond—Series 2040	ZAR	9.000%	31/01/2040	13,188,679	0.76
134,590,000	South Africa Government Bond—Series 2044	ZAR	8.750%	31/01/2044	8,137,228	0.47
86,150,000	South Africa Government Bond—Series 2048	ZAR	8.750%	28/02/2048	5,210,608	0.30
	South Africa Government Bond—Series R186	ZAR	10.500%	21/12/2026	44,915,136	2.58
178,440,000	South Africa Government Bond—Series R213	ZAR	7.000%	28/02/2031	11,052,550	0.63
					144,663,199	8.31
Supranationals	W. F. W. 18.1		0.0040/	47/05/0000	4 000 750	2.22
	African Export-Import Bank	USD	2.634%	17/05/2026	1,620,752	0.09
	African Export Import Bank	USD	3.798%	17/05/2031	1,449,848	0.08
	African Export-Import Bank 144A <sup>(e)</sup>	USD USD	2.634% 4.875%	17/05/2026 23/05/2024	202,594	0.01 0.39
0,400,000	Eastern & Southern African Trade & Development Bank	030	4.075%	23/03/2024	6,678,592	
					9,951,786	0.57
Thailand 540 000	GC Treasury Center Co., Ltd.	USD	2.980%	18/03/2031	540,113	0.03
	GC Treasury Center Co., Ltd.	USD	4.300%	18/03/2051	619,121	0.04
	PTT Treasury Center Co., Ltd.	USD	3.700%	16/07/2070	939,051	0.05
,	Thailand Government Bond	THB	1.200%	14/07/2021	28.541.517	1.64
, ,	Thailand Government Bond	THB	3.850%	12/12/2025	14,538,182	0.84
298,880,000	Thailand Government Bond	THB	2.125%	17/12/2026	10,050,698	0.58
206,270,000	Thailand Government Bond	THB	3.580%	17/12/2027	7,517,083	0.43
742,012,826	Thailand Government Bond	THB	1.250%	12/03/2028	23,401,111	1.34
191,700,000	Thailand Government Bond	THB	1.600%	17/12/2029	6,112,613	0.35
92,470,000	Thailand Government Bond	THB	3.650%	20/06/2031	3,481,333	0.20
716,220,000	Thailand Government Bond	THB	3.775%	25/06/2032	27,140,455	1.56
267,190,000	Thailand Government Bond	THB	3.400%	17/06/2036	9,834,976	0.57
,,	Thailand Government Bond	THB	3.300%	17/06/2038	21,926,805	1.26
19,670,000	Thailand Government Bond	THB	3.600%	17/06/2067	736,748	0.04
					155,379,806	8.93
Turkey						
	Turkey Government Bond	TRY	12.200%	18/01/2023	13,120,980	0.75
	Turkey Government Bond	TRY	10.600%	11/02/2026	1,376,464	0.08
	Turkey Government Bond	TRY	11.000%	24/02/2027	7,664,959	0.44
	Turkey Government Bond	TRY	11.700%	13/11/2030	16,173,345	0.93
	Turkiye Vakiflar Bankasi TAO	USD	5.250%	05/02/2025	1,739,619	0.10
	Yapi ve Kredi Bankasi AS	USD	8.250%	15/10/2024	2,566,500	0.15
2,080,000	Yapi ve Kredi Bankasi AS <sup>(d)</sup>	USD	7.875%	22/01/2031	2,126,800	0.12
					44,768,667	2.57
Ukraine 2,530,000	Ukraine Government International Bond	EUR	4.375%	27/01/2030	2,896,468	0.17
United Arab Emira	ntes					
	NBK Tier 1 Financing Ltd. (d)	USD	3.625%	Perp.	442,131	0.03
United Kingdom						
1,860,000	Gazprom PJSC Via Gaz Finance Plc. (d)	USD	4.599%	Perp.	1,915,604	0.11
,	Vedanta Resources Finance II Plc.	USD	8.950%	11/03/2025	298,140	0.02
420,000	Vedanta Resources Ltd.	USD	6.125%	09/08/2024	361,299	0.02
					2,575,043	0.15
United States	0 15 1 100110			07/00/00		
	Sasol Financing USA LLC	USD	5.875%	27/03/2024	1,427,396	0.08
33,410,000	United States Treasury Note/Bond	USD	1.244%	31/05/2028	33,376,068	1.92
					34,803,464	2.00
Uruguay						

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Bonds – (Conti						
Uruguay – (Conti	nued) Uruguay Government International Bond	UYU	4.375%	15/12/2028	1,558,335	0.09
	Uruguay Government International Bond	UYU	3.875%	02/07/2040	1,458,902	0.08
					5,086,373	0.29
TOTAL BONDS (cost USD 1,336,	638,130)				1,355,243,554	77.89
•						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Mutual Funds –	7.77%					
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class	s) <sup>(f)(g)</sup>			135,131,515	7.77
TOTAL MUTUAL (cost USD 135,13					135,131,515	7.77
	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN	NG			1 400 275 000	95.66
(cost USD 1,471,	709,040)				1,490,375,069	85.66
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transferable se	curities dealt in another regulated market					
Bonds – 12.62%						
Bermuda 060 000	Tangizahayrail Financa Co. International Ltd	HeD	2.6259/	15/09/2025	001 700	0.05
	Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.	USD USD	2.625% 3.250%	15/08/2025 15/08/2030	981,780 304,650	0.05 0.02
					1,286,430	0.07
Brazil						
680,000	BRF S.A.	USD	4.875%	24/01/2030	709,123	0.04
Cayman Islands 200,000	MGM China Holdings Ltd.	USD	4.750%	01/02/2027	206,521	0.01
Chile						
	Sociedad Quimica y Minera de Chile S.A.	USD	4.250%	22/01/2050	215,200	0.01
Germany 187.800.000.000	Indonesia Treasury Bond—Deutsche Bank AG 144A <sup>(e)</sup>	IDR	8.375%	19/03/2024	14,303,563	0.82
	Indonesia Treasury Bond—Deutsche Bank AG 144A <sup>(e)</sup>	IDR	8.250%	19/05/2036	5,664,928	0.33
					19,968,491	1.15
Luxembourg						
400,000	Rede D'or Finance SARL	USD	4.500%	22/01/2030	405,875	0.02
Mexico	Panca Santandar Mayica S.A. Institucion de Panca Multiple Cruna					
630,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375%	17/04/2025	944,100	0.06
490,000	BBVA Bancomer S.A. <sup>(d)</sup>	USD	5.125%	18/01/2033	511,653	0.03
	Cemex SAB de CV	USD	5.200%	17/09/2030	709,018	0.04
200,000	Industrias Penoles SAB de CV	USD	4.750%	06/08/2050	210,438	0.01
					2,375,209	0.14
Netherlands 210,000	Greenko Dutch BV	USD	3.850%	29/03/2026	214,970	0.01
Panama						
,	Banco Latinoamericano de Comercio Exterior S.A. Banco Nacional de Panama	USD USD	2.375% 2.500%	14/09/2025 11/08/2030	879,969 241,797	0.05 0.02
200,000	Sunde National de l'allama	005	2.00070	11/00/2000	1,121,766	0.07
Turkey					, ,	
•	Akbank TAS	USD	6.800%	06/02/2026	210,010	0.01
United Kingdom	Arch Populitie of Equat. LICEC Popula Dis. 4444 (8)	F05	0.0000/	00/40/0004	11 605 500	0.07
196,900,000	Arab Republic of Egypt—HSBC Bank Plc. 144A <sup>(e)</sup> Indonesia Treasury Bond—Standard Chartered Bank 144A <sup>(e)</sup>	EGP IDR	0.000% 9.000%	23/12/2021 20/03/2029	11,685,538 38,320,259	0.67 2.20
	Indonesia Treasury Bond—Standard Chartered Bank 144A <sup>(e)</sup>	IDR	7.500%	19/08/2032	9,123,136	0.53
	•				59,128,933	3.40
					55,120,555	3.40

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds - (Co	· ·					
United States	,					
	Arab Republic of Egypt—Citigroup Global Markets Holdings, Inc. 144A <sup>(e)</sup>	EGP	0.000%	26/05/2022	17,324,746	1.00
205,450,0		EGP	0.000% 0.000%	02/09/2021	12,689,125	0.73 0.60
	100 Arab Republic of Egypt—JPMorgan Chase Bank NA 144A <sup>(e)</sup> 100 Indonesia Treasury Bond—JPMorgan Chase Bank NA	EGP IDR	10.500%	14/04/2022 19/08/2030	10,393,209 4,873,002	0.80
108,401,000,0		IDR	8.375%	15/03/2024	8,256,233	0.47
124,530,000,0	100 Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(e)</sup>	IDR	8.375%	17/09/2026	9,807,228	0.56
109,298,000,0	100 Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(e)</sup>	IDR	7.000%	17/05/2027	8,102,666	0.47
84,680,000,0	, , , , , , , , , , , , , , , , , , , ,	IDR	7.000%	18/09/2030	6,153,156	0.35
	100 Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(e)</sup>	IDR	6.500%	15/02/2031	12,103,198	0.70
207,584,000,0 305,892,000,0	100 Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(e)</sup> 100 Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(d)(e)</sup>	IDR IDR	8.750% 7.500%	17/05/2031 17/06/2035	16,871,195	0.97 1.28
	indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(e)</sup>	IDR	8.250%	19/05/2036	22,248,638 599,140	0.03
	100 MercadoLibre, Inc.	USD	2.375%	14/01/2026	209,475	0.01
	000 Republic of Colombia—Citigroup, Inc.	COP	11.000%	25/07/2024	1,352,592	0.08
					130,983,603	7.53
Venezuela					,,	
74,110,0	000 Petroleos de Venezuela S.A.	USD	6.000%	28/10/2022	2,853,235	0.16
20,0	000 Petroleos de Venezuela S.A.	USD	6.000%	15/11/2026	940	0.00
					2,854,175	0.16
TOTAL BOND						
(cost USD 265	· · · ·				219,680,306	12.62
(cost USD 265	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 5,435,502)				219,680,306	12.62
Bonds – 0.52 Dominican Re		DOP	11.000%	15/09/2023	881,521	0.05
	100 Peruvian Government International Bond 100 Peruvian Government International Bond	PEN PEN	6.350% 6.850%	12/08/2028 12/02/2042	6,307,010 1,858,643	0.36 0.11
					8,165,653	0.47
TOTAL BOND (cost USD 9,6					9,047,174	0.52
TOTAL OTHE (cost USD 9,6	R TRANSFERABLE SECURITIES 00,510)				9,047,174	0.52
MARKET VAL	UE OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost USD 1,7	46,805,657)			,	1,719,102,549	98.80
Futures Con	tracts - 0.00%					
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	USD					
(135)	US Treasury Long Bond Futures 21/09/2021		Short	(21,119,062)	50,666	0.00
152	US Treasury Ultra Long Notes 10YR Futures 21/09/2021		Long	22,016,250	14,257	0.00
				897,188	64,923	0.00
UNREALISED	GAIN ON FUTURES CONTRACTS				64,923	0.00
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	USD					
416	US Treasury Notes 5YR Futures 30/09/2021		Long	51,509,250	(4,014)	(0.00)
64	US Treasury Ultra Long Bond Futures 21/09/2021		Long	11,842,000	(11,246)	(0.00)
				63,351,250	(15,260)	(0.00)
UNREALISED	LOSS ON FUTURES CONTRACTS				(15,260)	(0.00)
-						

Number of Contracts	Security Description		Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	COP				
41,473,500,000	BFS Finance COP Bond Forward 08/07/2021	Long	52,526	52,526	0.00
93,531,500,000	BFS Finance COP Bond Forward 08/07/2021	Long	149,694	149,693	0.01
19,930,600,000	BFS Finance COP Bond Forward 08/07/2021	Long	35,320	35,320	0.00
			237,540	237,539	0.01
UNREALISED	GAIN ON NON-DELIVERABLE BOND FORWARD CONTRACTS			237,539	0.01

Forward	Currency	Contracts -	0.48%
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Commony         Bough         Currony         Associated         Color		Amount		Amount	Maturity	Unrealised Gain	% of Shareholders'
EUR 2.986,149 LBS 11,988,932 OFF,000,221 39,942 0.00 CPP 8,00,021,937 USD 2.933,989 OFF,000,221 14,911 0.00 NZD 0.843,930 USD 2.933,989 OFF,000,221 14,911 0.00 NZD 0.843,931 USD 2.933,989 OFF,000,221 14,911 0.00 NZD 0.843,931 USD 2.933,989 NZD 11,000,221 14,911 0.00 NZD 0.843,931 USD 2.933,989 NZD 11,000,221 14,911 0.00 NZD 0.843,931 USD 2.933,989 NZD 11,000,221 14,921 0.00 UZD 0.933,931 NZD	Currency		Currency				
ENR         2,889,691         PPY         379,940,009         000602/221         61,327         0.00           CCP         9,800,213,89         USD         4,267,8453         11,100,2022         15,10         0.00           NZD         68,248,939         USD         7,288,860         11,100,2022         15,00         0.00           USD         25,578,352         EUR         29,939,198         11,100,2022         13,3422         0.02           USD         30,808,183         VEV         29,939,198         11,100,2022         13,3422         0.02           USD         30,808,183         VEV         24,135,0327         14,600,202         43,843,20         0.01           USD         30,833,259         USD         23,744,568         10,002         13,098         0.00           ALD         38,833,259         USD         23,744,568         10,002         13,098         0.00           CAP         4,085,819         USD         33,744,568         10,002         13,098         0.01           CHF         28,978,050         USD         24,133,272         10,002         14,002         14,002         14,002         14,002         14,002         14,002         14,002         14,002	BRL	779,626,892	USD	142,990,226	02/06/2021	6,089,416	0.35
NED	EUR	2,906,184	ILS	11,368,992	07/06/2021	39,042	0.00
NZD	EUR	2,889,691	JPY	379,994,309	07/06/2021	61,327	0.00
TWO	COP	9,690,201,387	USD	2,593,980	08/06/2021	14,911	0.00
USD	NZD	68,249,936	USD	49,276,453	11/06/2021	190,119	0.00
USD	TWD	212,109,871	USD	7,608,660	11/06/2021	51,020	0.00
USD	USD	255,578,352	EUR	209,939,198	11/06/2021	133,492	0.02
NEW							
TVD							
ADD							
CAD         4.286,341         EUR         2.903,071         160062021         2.8481         0.05           CAD         70.886,875         USD         5.071,374         160062021         2.8481         0.15           CHF         4.05,38,191         EUR         3.8764,588         160062021         2.80,089         0.01           CHF         4.05,38,191         EUR         5.969,970         160062021         2.62,513         0.01           CNH         4.68,90,184         EUR         6.969,970         160062021         162,521         0.01           CNH         2.69,9592         USD         4.2237,7171         160062021         152,551         0.01           CZK         3.09,523,328         EUR         1.1971,910         160062021         2.32,333         0.01           EUR         3.00,3865         AID         4.840,072         160062021         7.825         0.00           EUR         1.16,582,066         USD         140,470,341         160062021         7.825         0.00           EUR         1.16,582,066         USD         140,470,341         160062021         7.835         0.01           GBP         2.255,382         JPY         38,4522,888         160,02221							
CAD         70.386.075         USD         55.071.374         190.062021         22.83.091         0.15           CHF         40.58.3191         UR         3.764.5658         190.062021         22.03.08         0.01           CHF         26.976.506         USD         29.193.272         160.062021         764.751         0.06           CNH         276.290.592         USD         42.237.171         160.062021         12.05.35         0.09           CZK         39.63.238         USD         42.237.171         160.062021         29.038         0.01           CZK         174.257.354         USD         8.041.984         160.062021         29.038         0.01           EUR         1.9831.771         NOK         200.866.788         160.062021         78.959         0.00           EUR         1.19.831.771         NOK         200.866.788         160.062021         78.959         0.00           GBP         2.03.332         USP         3.546.238         160.062021         78.959         0.00           GBP         2.03.332         USP         3.546.238         160.062021         78.959         0.00           GBP         2.03.332         USP         38.954.537         3.954.532 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
CHF         40,538,191         EUR         36,764,568         160,060,201         76,471         0.06           CHF         26,975,506         LSD         29,133,272         160,060,201         76,471         0.06           CNH         46,900,184         EUR         5,969,970         160,062,021         16,251         0.01           CNH         26,909,982         LSD         42,237,171         160,062,021         16,251         0.01           CZK         174,973,544         LSD         0.01         48,419,191         160,062,021         232,133         0.01           EUR         3,003,865         AID         4,640,072         160,062,021         78,270         0.01           EUR         116,562,066         USD         140,470,341         160,062,021         73,710         0.01           GBP         4,782,101         USD         140,470,341         160,062,021         137,101         0.06           GBP         4,782,210         USD         140,470,341         160,062,021         137,411         0.06           GBP         4,782,210         USD         3,452,288         19,062,021         138,457         0.01           GBP         2,283,382         UPY         334,522,888							
CHF         26,976,506         USD         29,193,272         16006/2021         764,791         0.06           CNH         42,729,0582         USD         42,237,171         16006/2021         16,052,20         0.06           CX         305,33,282         EUR         11,971,911         16,066,2021         12,02,243         0.01           CX         174,257,354         USD         8,041,984         18,066,2021         290,338         0.01           EUR         1,983,1777         NOK         200,686,768         16,066,2021         79,770         0.01           EUR         1,983,1777         NOK         200,686,768         16,066,2021         73,710,41         0.06           GPP         4,786,70         USD         140,470,441         16,066,2021         73,710,41         0.06           GPP         4,786,70         USP         3,516,672         1600,602,21         73,710,41         0.06           GPP         2,253,532         JPY         384,522,688         170,002,21         78,825         0.01           GPP         2,253,532         JPY         384,522,688         170,002,22         78,252         0.01           LIS         6,005,538,688         USD         15,963,693							
CNH         46,90,164         EUR         5,999,970         16006/2021         92,651         0.01           CNK         390,523,328         EUR         11,971,810         1606/2021         222,043         0.01           CZK         300,523,328         EUR         11,971,810         1606/2021         220,338         0.01           EUR         3,003,895         AUD         4,640,072         1606/2021         79,270         0.01           EUR         11,656,296         USD         140,470,341         1606/2021         73,270         0.01           GBP         4,766,210         EUR         5,518,672         1606/2021         73,710,41         0.06           GBP         2,755,532         JPY         38,552,288         1606/2021         59,461         0.00           GBP         23,239,993         USD         32,461,236         1606/2021         65,944         0.00           HUF         6,015,388,44         USD         19,900,990         1606/2021         65,034         0.00           MXN         2,244,431,371         USD         51,045,489         1606/2021         73,319         0.06           MXD         1,644,490,671         USD         31,554,699         1606/2021							
CNH         276,290,592         USD         42,237,711         1606/2021         23,043         0.09           CZK         305,53,28         USD         8,041,984         1606/2021         230,243         0.01           CZK         174,257,354         USD         8,041,984         1606/2021         290,338         0.01           EUR         1,983,817,71         NOK         200,686,768         1606/2021         79,970         0.00           EUR         1,18,831,771         NOK         200,686,768         1606/2021         1,71,104         0.00           GBP         4,766,210         EUR         5,518,672         1606/2021         59,461         0.00           GBP         4,766,210         EUR         5,518,672         1606/2021         78,265         0.01           GBP         2,253,532         JPY         384,522,888         1606/2021         78,265         0.01           GBP         2,253,532         JPY         384,522,888         1606/2021         78,265         0.01           GBP         2,253,532         JPY         384,522,888         1606/2021         78,275         0.04           LIS         6,001,538,246         USD         15,919,191,191         1606/2021 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
CZK         309,523,328         EUR         11,971,810         1006/2012         232,043         0.01           EUR         3,003,885         AUD         4,640,072         1006/2012         79,270         0.01           EUR         19,831,771         NOK         200,688,788         1810         78,999         0.00           EUR         1116,562,096         USD         140,470,341         1006/2021         1,371,014         0.06           GBP         4,768,219         EUR         5,518,672         1006/2021         157,1014         0.06           GBP         2,323,999         USD         324,461,236         1006/2021         458,467         0.00           HUF         6,015,588,264         USD         19,900,890         1616,002/2021         458,467         0.06           ILS         6,260,3568         USD         19,191,015         1606/20221         457,709         0.06           ILS         6,260,3568         USD         150,145,039         1606/20221         452,440         0.00           MXN         3,214,433,44         USD         150,045,439         1606/20221         473,709         0.06           MXZ         1,044,430,671         USD         31,554,599         1							
CZK         174.257.354         USD         8,041.984         1006/2021         290.388         0.01           EUR         19,831.771         NOK         200.686,768         1606/2021         78,959         0.00           EUR         116,582,096         USD         140,470,341         1606/2021         78,959         0.00           GBP         2,756,532         JEY         384,522,688         1606/2021         78,825         0.01           GBP         2,256,532         JEY         384,522,688         1606/2021         435,497         0.06           GBP         2,256,532         JEY         384,522,688         1606/2021         435,497         0.04           HUF         6,001,538,264         USD         19,990,899         1606/2021         435,497         0.06           MXN         3,251,481,371         USD         156,014,880         1606/2021         473,199         0.06           MXN         3,251,481,371         USD         156,014,880         1606/2021         473,199         0.04           MZD         10,894,669         AUD         9,877,299         1606/2021         473,199         0.04           NZD         444,430,671         USD         33,554,699         1606							
EUR         3,003,885         AUD         4,640,072         16,062,021         79,270         0.01           EUR         116,562,096         USD         140,470,341         1606,2021         73,950         0.00           GBP         4,766,210         USD         140,470,341         1606,2021         1371,014         0.06           GBP         4,766,210         USD         5,516,672         160,602,021         78,255         0.01           GBP         2,323,993         USD         32,461,236         160,602,021         435,497         0.04           HUF         6,015,832,244         USD         19,908,990         160,662,021         975,790         0.06           ILS         6,2603,586         USD         19,191,015         160,662,021         975,790         0.06           ILS         6,2603,586         USD         19,191,015         160,662,021         97,576         0.00           MXN         2,251,443,337         USD         15,196,367         160,662,021         743,199         0.04           NZD         10,698,699         400,072         9,767,299         160,662,021         9,765         0.00           NZD         40,143,071         USD         31,554,699 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>							
EUR         19.831.771         NOK         200,686.768         16.06/2021         1.78,999         0.00           GBP         4,786.210         EUR         5.518.672         16.06/2021         1.57,1041         0.06           GBP         2,525,522         LVR         3.518.672         16.06/2021         59,461         0.00           GBP         2,525,329         USD         324.612.56         16.06/2021         458.497         0.00           HUF         6,001,539.264         USD         19.990.899         16.06/2021         455.497         0.06           MXN         3,251,481,371         USD         156.014,580         16.06/2021         763.79         0.06           MXN         3,251,481,371         USD         156.014,580         16.06/2021         763.39         0.06           MXD         10,684,689         USD         19.196,367         16.06/2021         743.19         0.06           MXD         10,684,689         USD         31.554,899         16.06/2021         743.89         0.05           PLN         14,810,7507         USD         33.554,899         16.06/2021         1,656,243         0.05           SEK         29,811,224         USD         36.432,222         <							
EUR         116,582,096         USD         144,470,341         1606,02021         1,371,014         0.06           GBP         4,766,210         EUR         5,518,672         1606,02021         59,461         0.00           GBP         2,525,352         JPY         384,522,688         1606,02021         76,825         0.01           GBP         23,239,993         USD         32,461,236         1606,02021         435,497         0.04           HUF         6,001,588,268         USD         19,990,890         1606,02021         65,264         0.00           MXN         3,251,481,371         USD         15,601,4580         1606,02021         65,264         0.00           MXN         3,251,481,371         USD         15,196,367         1606,02021         743,199         0.04           MXD         10,894,669         AUD         9,872,299         1606,02021         743,199         0.04           MXD         10,894,669         AUD         9,872,299         1606,02021         743,199         0.04           MXD         25,444,330,31         USD         31,554,669         1606,02021         97,65         0.05           MXD         25,444,400,71,507         USD         38,501,107							
GBP         4,766_270         EUR         5,518.872         1500E0221         99,461         0.00           GBP         2,525,352         JPY         384,522,688         1606/2021         78,825         0.01           GBP         22,299,993         USD         32,461,236         1606/2021         975,709         0.06           US         6,001,583,264         USD         19,900,890         11606/2021         975,709         0.06           MXN         3,251,481,371         USD         156,014,880         11606/2021         6,03,381         0.36           NCD         10,694,669         AUD         9,877,299         16106/2021         138,817         0.00           NZD         5,042,433         USD         31,554,699         1606/2021         9,765,269         0.05           NZD         44,490,671         USD         38,501,107         1606/2021         9,765,269         0.05           NZD         44,490,671         USD         38,501,107         1606/2021         9,765,269         0.05           SEK         2,881,254         USD         38,501,107         1606/2021         16,752,82         0.05           SEK         2,981,254         USD         38,501,107         1606/							
GBP         2,525,352         JPY         384,522,688         16008/2021         78,825         0.01           GBP         23,239,993         USD         32,461,236         16008/2021         435,497         0.06           HUF         6,001,530,268         USD         19,990,890         16006/2021         975,709         0.06           MSN         3,251,481,371         USD         156,014,580         1606/2021         65,284         0.00           NOK         433,344,533         USD         51,196,367         1606/2021         743,199         0.04           MZD         1,084,669         AUD         9,877,299         1606/2021         173,819         0.00           NZD         5,102,433         JPY         400,911,253         1606/2021         9,765         0.00           NZD         44,430,671         USD         31,554,699         1606/2021         9,765         0.00           PLN         143,017,507         USD         38,501,107         1606/2021         440,482         0.05           SEK         2,981,1254         USD         36,432,522         1606/2021         1,173,445         0.07           SEK         4,984,125,418         USD         16,723,122         1606/2							
GBP         23,239,93         USD         32,461,236         16006,2021         455,477         .0.04           HUF         6,001,538,264         USD         19,90,1015         16006,2021         757,709         .0.06           MXN         3,251,481,371         USD         156,014,580         16,062,021         65,264         .0.00           MXN         3,251,481,371         USD         156,014,580         16,062,021         743,199         .0.04           NZD         10,684,669         AUD         9,877,299         16,062,021         1743,199         .0.04           NZD         5,042,433         JPY         400,911,253         16,006,2021         178,189         .0.00           NZD         44,430,671         USD         31,554,699         16,006,2021         16,682,240         .0.10           NZD         44,430,671         USD         38,501,107         16,006,2021         16,763,240         .0.10           SEK         29,811,254         EUR         2,903,071         16,006,2021         45,404,40         .0.00           SEK         30,867,984         NOK         30,303,243         16,006,2021         45,404,402         .0.07           SED         41,604,102         TRY <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>							
HUF         6,001,538,264         USD         19,990,890         16,067,2021         67,709         0.06           LIS         62,263,568         USD         19,191,015         16,067,2021         65,264         0.00           MXN         3,251,481,371         USD         156,014,580         16,067,2021         743,199         0.04           NCK         433,344,533         USD         51,196,367         16,067,2021         138,817         0.00           NZD         5,042,433         JPY         400,911,253         16,066,2021         138,817         0.00           NZD         44,480,17,507         USD         31,554,699         16,066,2021         14,752,80         0.00           NZD         44,480,617,507         USD         38,561,197         16,066,2021         14,752,80         0.00           NZD         44,480,175,077         USD         38,561,197         16,066,2021         14,752,80         0.00           NZD         44,80,175,607         USD         38,561,197         16,066,2021         14,552,40         0.00           SEK         29,811,254         USD         38,507,740         16,066,2021         53,659         0.00           SEK         498,125,418         USD							
ILS         62,603,568         USD         19,191,015         16,06/2021         6,603,381         0.00           MXN         3,251,481,371         USD         156,014,580         16/06/2021         743,199         0.04           NZD         10,684,668         AUD         9,877,299         16/06/2021         1743,199         0.04           NZD         5,042,433         JPY         400,911,253         16/06/2021         18,817         0.00           NZD         44,49,6757         USD         31,5554,699         16/06/2021         16,552,40         0.05           PLN         148,017,507         USD         38,501,107         16/06/2021         184,552,40         0.10           RON         150,812,665         USD         38,501,107         16/06/2021         444,96,21         0.55           SEK         29,811,254         UR         2,903,071         16/06/2021         484,042         0.05           SEK         498,152,541         USD         58,807,740         16/06/2021         70,707         0.00           SEK         498,152,541         USD         38,278,312         16/06/2021         24,2772         0.01           USD         91,233,815         UP         10,001,439,746							
MXN         3,251,481,371         USD         156,014,580         16106/2021         6,603,381         0.36           NCK         433,344,533         USD         51,196,367         16106/2021         743,189         0.04           NZD         10,684,669         AUD         9,877,299         16106/2021         138,817         0.00           NZD         5,042,433         PY         400,911,253         16106/2021         6,752,8         0.05           PLN         148,017,507         USD         31,556,499         16106/2021         16,682,240         0.01           RON         150,812,665         USD         38,501,107         16106/2021         16,682,240         0.01           SEK         29,811,254         EUR         2,903,071         16106/2021         480,482         0.05           SEK         39,867,984         USD         58,807,740         16106/2021         70,707         0.00           SEK         4981,254,181         USD         16,723,312         16106/2021         11,73,45         0.07           SGD         22,458,993         USD         16,723,312         16106/2021         146,908         0.05           USD         41,604,102         TYP         10,001,439,46							
NOK         433,44,533         USD         51,196,367         1606/2021         743,199         0.04           NZD         10,694,669         AUD         9,877,299         16,06/2021         13,817         0.00           NZD         5,042,433         JPY         400,911,253         16,06/2021         64,528         0.05           NZD         44,430,671         USD         31,554,699         16,06/2021         647,528         0.05           PLN         148,017,507         USD         36,432,822         16,06/2021         1,658,240         0.05           SEK         29,811,254         EUR         2,903,071         16,06/2021         53,659         0.00           SEK         29,811,254         USD         36,432,822         16,06/2021         53,659         0.00           SEK         498,125,418         USD         58,807,740         16,06/2021         70,707         0.00           SEK         498,125,418         USD         16,723,312         16,06/2021         242,772         0.01           USD         91,923,815         JPY         10,001,439,746         16,06/2021         416,908         0.05           USD         91,923,815         JPY         10,001,439,746							
NZD         10,694,669         AUD         9,877,299         1606/2021         138,817         0.00           NZD         5,042,433         JPY         400,911,253         1606/2021         9,765         0.00           NZD         44,430,677,507         USD         31,554,699         1606/2021         16,682,240         0.01           RON         150,812,665         USD         38,501,107         1606/2021         840,482         0.05           SEK         29,811,254         EUR         2,903,071         1606/2021         70,707         0.00           SEK         30,867,984         NOK         30,392,343         1606/2021         70,707         0.00           SEK         488,125,418         USD         58,807,740         1606/2021         1,117,345         0.07           SGD         22,458,928         USD         16,723,312         1606/2021         1,117,345         0.07           USD         41,604,102         TRY         30,001,439,746         1606/2021         98,258         0.05           USD         41,604,102         TRY         358,727,841         1606/2021         2,812,000         0.07           IDR         31,423,656,649         USD         2,187,200 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>							
NZD							
NZD         44,430,671         USD         31,554,699         16/06/2021         647,528         0.05           PLN         148,017,507         USD         38,501,107         16/06/2021         16,062/2021         840,482         0.05           SEK         29,811,254         EUR         2,903,071         16/06/2021         53,659         0.00           SEK         30,867,994         NOK         30,392,343         16/06/2021         70,707         0.00           SEK         498,125,418         USD         58,807,740         16/06/2021         70,707         0.00           SGD         22,458,928         USD         16,723,312         16/06/2021         996,258         0.05           USD         91,923,815         JPY         10,001,493,746         16/06/2021         996,258         0.05           ZAR         581,907,465         USD         33,279,313         17/06/2021         2,812,000         0.01           IDR         31,423,656,649         USD         2,167,820         21/06/2021         5,8511         0.00           USD         44,987,607         AUD         57,841,226         21/06/2021         408,396         0.01           USD         76,556,909         EUR         <							
PLN         148,017,507         USD         38,501,107         16/06/2021         16,68,240         0.10           RON         150,812,665         USD         36,432,822         16/06/2021         840,482         0.05           SEK         29,811,254         USP         2,903,071         16/06/2021         56,659         0.00           SEK         30,867,984         NOK         30,392,343         16/06/2021         70,707         0.00           SEK         498,125,418         USD         58,807,740         16/06/2021         1,117,345         0.07           USD         91,923,815         USD         16,723,312         16/06/2021         242,772         0.01           USD         91,923,815         JPY         10,001,439,746         16/06/2021         242,772         0.01           USD         41,604,102         TRY         358,724,840         16/06/2021         146,908         0.00           ZAR         519,074,65         USD         32,793,313         17/06/2021         2,812,000         0.17           WD         40,497,607         USD         7,264,000         21/06/2021         2,361         0.00           USD         76,556,909         USD         44,937,607 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>							
RON         150,812,665         USD         36,432,822         16/06/2021         840,482         0.05           SEK         29,811,254         EUR         2,903,071         16/06/2021         53,659         0.00           SEK         3,867,944         NOK         30,362,943         16/06/2021         70,707         0.00           SEK         498,125,418         USD         58,807,740         16/06/2021         11,117,345         0.07           SGD         22,456,928         USD         16,723,312         16/06/2021         242,772         0.01           USD         91,923,815         JPY         10,001,439,746         16/06/2021         242,772         0.01           USD         41,604,102         TRY         358,724,840         16/06/2021         242,700         0.00           ZAR         581,907,465         USD         32,279,313         17/06/2021         2,322         0.00           TWD         202,408,335         USD         7,264,000         21/06/2021         53,611         0.00           USD         44,987,607         AUD         57,841,226         21/06/2021         408,396         0.01           USD         18,469,451         TRY         154,638,387							
SEK         29,811,254         EUR         2,903,071         16/06/2021         53,659         0.00           SEK         30,867,984         NOK         30,392,343         16/06/2021         7,070         0.00           SEK         498,125,418         USD         58,807,740         16/06/2021         1,117,345         0.07           SGD         22,455,928         USD         16,723,312         16/06/2021         242,772         0.01           USD         41,604,102         TRY         358,724,840         16/06/2021         146,98         0.05           USD         31,423,656,649         USD         39,279,313         17/06/2021         2,812,000         0.17           IDR         31,423,656,649         USD         2,187,820         21/06/2021         36,311         0.00           USD         44,987,607         AUD         57,264,000         21/06/2021         45,366         0.01           USD         76,565,909         EUR         62,563,301         21/06/2021         417,927         0.03           USD         18,469,451         TRY         154,683,387         2306/2021         471,927         0.03           USD         19,120,042         USD         3,641,003							
SEK         30,867,984         NOK         30,392,343         16/06/2021         77,707         0.00           SEK         498,125,418         USD         58,807,740         16/06/2021         1,117,345         0.07           SGD         22,458,928         USD         16,723,312         16/06/2021         242,772         0.01           USD         91,923,815         JPY         10,001,439,746         16/06/2021         296,258         0.05           USD         41,604,102         TRY         358,724,840         16/06/2021         2,812,000         0.17           IDR         31,423,656,649         USD         2,187,820         21/06/2021         2,812,000         0.17           IDR         31,423,656,649         USD         2,187,820         21/06/2021         2,812,000         0.17           IDR         32,423,656,649         USD         2,187,820         21/06/2021         2,812,000         0.01           USD         44,987,607         AUD         57,841,226         21/06/2021         440,836         0.01           USD         15,656,909         EUR         62,563,301         21/06/2021         417,927         0.03           USD         19,120,042         USD         14,405,46							
SEK         498,125,418         USD         58,807,740         16/06/2021         1,117,345         0.07           SGD         22,459,928         USD         16,723,312         16/06/2021         242,772         0.01           USD         91,923,815         JPY         10,001,439,746         16/06/2021         996,258         0.05           USD         41,604,102         TRY         358,724,840         16/06/2021         146,908         0.00           ZAR         581,907,465         USD         39,279,313         17/06/2021         2,812,000         0.17           IDR         31,423,656,649         USD         2,187,820         21/06/2021         2,320         0.00           USD         44,987,607         AUD         57,841,226         21/06/2021         40,839         0.01           USD         76,556,909         EUR         62,563,301         21/06/2021         40,839         0.01           USD         18,469,451         TRY         154,638,387         23/06/2021         666,464         0.03           USD         1,405,050         PEN         5,456,447         25/06/2021         40,102         0.00           USD         59,578,026         EUR         48,642,949         <							
SGD         22,458,928         USD         16,723,312         16/06/2021         242,772         0.01           USD         91,923,815         JPY         10,001,439,746         16/06/2021         996,258         0.05           USD         41,604,102         TRY         358,724,840         16/06/2021         146,908         0.00           ZAR         581,907,465         USD         39,279,313         17/06/2021         2,812,000         0.17           IDR         31,423,656,649         USD         2,187,820         21/06/2021         2,320         0.00           TWD         202,408,335         USD         7,264,000         21/06/2021         408,396         0.01           USD         44,987,607         AUD         57,841,226         21/06/2021         408,396         0.01           USD         76,556,909         EUR         62,563,301         21/06/2021         417,927         0.03           USD         18,469,451         TRY         154,638,387         23/06/2021         417,927         0.03           USD         19,120,042         USD         14,405,466         25/06/2021         37,991         0.00           KRW         4,091,391,700         USD         3,641,000							
USD         91,923,815         JPY         10,001,439,746         16/06/2021         996,258         0.05           USD         41,604,102         TRY         358,724,840         16/06/2021         146,908         0.00           ZAR         581,907,465         USD         39,279,313         17/06/2021         2,812,000         0.17           IDR         31,423,656,649         USD         2,187,820         21/06/2021         53,611         0.00           USD         44,987,607         AUD         57,841,226         21/06/2021         408,396         0.01           USD         76,556,909         EUR         62,563,301         21/06/2021         417,927         0.03           USD         18,469,451         TRY         154,638,387         23/06/2021         417,927         0.03           USD         19,120,042         USD         14,405,466         25/06/2021         37,991         0.00           USD         1,460,505         PEN         5,456,447         25/06/2021         40,102         0.00           USD         59,578,026         EUR         48,642,949         28/06/2021         29,022         0.00           USD         310,690,875,543         USD         148,155,843	SGD		USD				0.01
ZAR         581,907,465         USD         39,279,313         17/06/2021         2,812,000         0.17           IDR         31,423,656,649         USD         2,187,820         21/06/2021         2,320         0.00           TWD         202,408,335         USD         7,264,000         21/06/2021         53,611         0.00           USD         44,987,607         AUD         57,841,226         21/06/2021         408,396         0.01           USD         76,556,909         EUR         62,563,301         21/06/2021         417,927         0.03           USD         18,469,451         TRY         154,638,387         23/06/2021         666,464         0.03           SGD         19,120,042         USD         14,405,466         25/06/2021         37,991         0.00           USD         1,460,505         PEN         5,456,447         25/06/2021         40,102         0.00           USD         59,578,026         EUR         48,642,949         28/06/2021         371,994         0.02           IDR         310,690,875,543         USD         148,155,843         02/07/2021         2694,274         0.15           USD         65,721,759         PEN         231,944,023         <	USD		JPY				0.05
IDR         31,423,656,649         USD         2,187,820         21/06/2021         2,320         0.00           TWD         202,408,335         USD         7,264,000         21/06/2021         53,611         0.00           USD         44,987,607         AUD         57,841,226         21/06/2021         408,396         0.01           USD         76,556,909         EUR         62,563,301         21/06/2021         417,927         0.03           SGD         19,120,042         USD         14,405,466         25/06/2021         37,991         0.00           USD         1,460,505         PEN         5,456,447         25/06/2021         40,102         0.00           KRW         4,091,391,700         USD         3,641,000         28/06/2021         29,202         0.00           USD         59,578,026         EUR         48,642,949         28/06/2021         371,994         0.02           IDR         310,690,875,543         USD         148,155,843         02/07/2021         2,694,274         0.15           USD         65,721,759         PEN         231,944,023         12/07/2021         5,399,518         0.31           USD         7,951,094         COP         29,570,222,464	USD	41,604,102	TRY	358,724,840	16/06/2021	146,908	0.00
TWD         202,408,335         USD         7,264,000         21/06/2021         53,611         0.00           USD         44,967,607         AUD         57,841,226         21/06/2021         488,396         0.01           USD         76,556,909         EUR         62,563,301         21/06/2021         417,927         0.03           USD         18,469,451         TRY         154,638,387         23/06/2021         666,464         0.03           USD         19,120,042         USD         14,405,466         25/06/2021         37,991         0.00           USD         1,460,505         PEN         5,456,447         25/06/2021         40,102         0.00           KRW         4,091,391,700         USD         3,641,000         28/06/2021         29,202         0.00           USD         59,578,026         EUR         48,642,949         28/06/2021         371,994         0.02           BRL         310,690,875,543         USD         148,155,843         02/07/2021         2,694,274         0.15           USD         65,721,759         PEN         231,944,023         12/07/2021         5,309,518         0.31           USD         7,951,094         COP         29,570,222,464	ZAR	581,907,465	USD	39,279,313	17/06/2021	2,812,000	0.17
USD         44,987,607         AUD         57,841,226         21/06/2021         408,396         0.01           USD         76,556,909         EUR         62,563,301         21/06/2021         417,927         0.03           USD         18,469,451         TRY         154,638,387         230/6/2021         666,464         0.03           SGD         19,120,042         USD         14,405,466         25/06/2021         37,991         0.00           USD         1,4605,055         PEN         5,456,447         25/06/2021         40,102         0.00           KRW         4,091,391,700         USD         3,641,000         28/06/2021         371,994         0.02           USD         59,578,026         EUR         48,642,949         28/06/2021         371,994         0.02           IDR         310,690,875,543         USD         148,155,843         01/07/2021         187,992         0.02           BRL         791,246,577         USD         148,155,843         02/07/2021         2,694,274         0.15           USD         7,951,094         COP         29,570,222,464         22/07/2021         9,812         0.01           USD         12,221,290         TRY         104,918,548	IDR	31,423,656,649	USD	2,187,820	21/06/2021	2,320	0.00
USD         76,556,909         EUR         62,563,301         21/06/2021         417,927         0.03           USD         18,469,451         TRY         154,638,387         23/06/2021         666,464         0.03           SGD         19,120,042         USD         14,405,466         25/06/2021         37,991         0.00           USD         1,4605,055         PEN         5,456,447         25/06/2021         40,102         0.00           USD         59,578,026         EUR         48,642,949         28/06/2021         371,994         0.02           IDR         310,690,875,543         USD         21,442,689         01/07/2021         187,992         0.02           BRL         791,246,577         USD         148,155,843         02/07/2021         2,694,274         0.15           USD         65,721,759         PEN         231,944,023         12/07/2021         5,395,518         0.31           USD         7,951,094         COP         29,570,222,464         22/07/2021         9,812         0.01           USD         12,221,290         TRY         104,918,548         04/08/2021         412,787         0.02           USD         16,520,846         CLP         11,700,039,952	TWD	202,408,335	USD	7,264,000	21/06/2021	53,611	0.00
USD         18,469,451         TRY         154,638,387         23/06/2021         666,464         0.03           SGD         19,120,042         USD         14,405,466         25/06/2021         37,991         0.00           USD         1,460,505         PEN         5,456,447         25/06/2021         40,102         0.00           KRW         4,091,391,700         USD         3,641,000         28/06/2021         29,202         0.00           USD         59,578,026         EUR         48,642,949         28/06/2021         371,994         0.02           IDR         310,690,875,543         USD         21,442,689         01/07/2021         187,992         0.02           BRL         791,246,577         USD         148,155,843         02/07/2021         2,694,274         0.15           USD         65,721,759         PEN         231,944,023         12/07/2021         5,399,518         0.31           USD         7,951,094         COP         29,570,222,464         22/07/2021         9,812         0.01           USD         12,221,290         TRY         104,918,548         04/08/2021         412,787         0.02           USD         16,520,846         CLP         11,700,039,952	USD	44,987,607	AUD	57,841,226	21/06/2021	408,396	0.01
SGD         19,120,042         USD         14,405,466         25/06/2021         37,991         0.00           USD         1,460,505         PEN         5,456,447         25/06/2021         40,102         0.00           KRW         4,091,391,700         USD         3,641,000         28/06/2021         29,202         0.00           USD         59,578,026         EUR         48,642,949         28/06/2021         371,994         0.02           IDR         310,690,875,543         USD         21,442,689         01/07/2021         187,992         0.02           BRL         791,246,577         USD         148,155,843         02/07/2021         2,694,274         0.15           USD         65,721,759         PEN         231,944,023         12/07/2021         5,309,518         0.31           USD         7,951,094         COP         29,570,222,464         22/07/2021         9,812         0.01           USD         12,221,290         TRY         104,918,548         04/08/2021         412,787         0.02           USD         16,520,846         CLP         11,700,039,952         12/08/2021         386,654         0.01	USD	76,556,909	EUR	62,563,301	21/06/2021	417,927	
USD         1,460,505         PEN         5,456,447         25/06/2021         40,102         0.00           KRW         4,091,391,700         USD         3,641,000         28/06/2021         29,202         0.00           USD         59,578,026         EUR         48,642,949         28/06/2021         371,994         0.02           IDR         310,690,875,543         USD         21,442,689         01/07/2021         187,992         0.02           BRL         791,246,577         USD         148,155,843         02/07/2021         2,694,274         0.15           USD         65,721,759         PEN         231,944,023         12/07/2021         5,095,518         0.31           USD         7,951,094         COP         29,570,222,464         22/07/2021         9,812         0.01           USD         12,221,290         TRY         104,918,548         04/08/2021         412,787         0.02           USD         16,520,846         CLP         11,700,039,952         12/08/2021         386,654         0.01	USD	18,469,451	TRY	154,638,387	23/06/2021	666,464	
KRW         4,091,391,700         USD         3,641,000         28/06/2021         29,202         0.00           USD         59,578,026         EUR         48,642,949         28/06/2021         371,994         0.02           IDR         310,690,875,543         USD         21,442,689         01/07/2021         187,992         0.02           BRL         791,246,577         USD         148,155,843         02/07/2021         2,694,274         0.15           USD         65,721,759         PEN         231,944,023         12/07/2021         5,309,518         0.31           USD         7,951,094         COP         29,570,222,464         22/07/2021         9,812         0.01           USD         12,221,290         TRY         104,918,548         04/08/2021         412,787         0.02           USD         16,520,846         CLP         11,700,039,952         12/08/2021         386,654         0.01		19,120,042		14,405,466	25/06/2021	37,991	
USD         59,576,026         EUR         48,642,949         28/06/2021         371,994         0.02           IDR         310,690,875,543         USD         21,442,689         01/07/2021         187,992         0.02           BRL         791,246,577         USD         148,155,843         02/07/2021         2,694,274         0.15           USD         65,721,759         PEN         231,944,023         12/07/2021         5,309,518         0.31           USD         7,951,094         COP         29,570,222,464         22/07/2021         9,812         0.01           USD         12,221,290         TRY         104,918,548         04/08/2021         412,787         0.02           USD         16,520,846         CLP         11,700,039,952         12/08/2021         386,654         0.01							
IDR         310,690,875,543         USD         21,442,689         01/07/2021         187,992         0.02           BRL         791,246,577         USD         148,155,843         02/07/2021         2,694,274         0.15           USD         65,721,759         PEN         231,944,023         12/07/2021         5,309,518         0.31           USD         7,951,094         COP         29,570,222,464         22/07/2021         9,812         0.01           USD         12,221,290         TRY         104,918,548         04/08/2021         412,787         0.02           USD         16,520,846         CLP         11,700,039,952         12/08/2021         386,654         0.01							
BRL         791,246,577         USD         148,155,843         02/07/2021         2,694,274         0.15           USD         65,721,759         PEN         231,944,023         12/07/2021         5,309,518         0.31           USD         7,951,094         COP         29,570,222,464         22/07/2021         9,812         0.01           USD         12,221,290         TRY         104,918,548         04/08/2021         412,787         0.02           USD         16,520,846         CLP         11,700,039,952         12/08/2021         386,654         0.01							
USD         65,721,759         PEN         231,944,023         12/07/2021         5,309,518         0.31           USD         7,951,094         COP         29,570,222,464         22/07/2021         9,812         0.01           USD         12,221,290         TRY         104,918,548         04/08/2021         412,787         0.02           USD         16,520,846         CLP         11,700,039,952         12/08/2021         386,654         0.01							
USD         7,951,094         COP         29,570,222,464         22/07/2021         9,812         0.01           USD         12,221,290         TRY         104,918,548         04/08/2021         412,787         0.02           USD         16,520,846         CLP         11,700,039,952         12/08/2021         386,654         0.01							
USD         12,221,290         TRY         104,918,548         04/08/2021         412,787         0.02           USD         16,520,846         CLP         11,700,039,952         12/08/2021         386,654         0.01							
USD 16,520,846 CLP 11,700,039,952 12/08/2021 386,654 0.01							
KUB 2,821,871,545 USU 37,669,717 18/08/2021 371,464 0.02							
	KOR	2,821,871,545	USD	37,669,717	18/08/2021	3/1,464	0.02

Forward	Currency	Contracts -	(Continued)	
I OI Walu	Currency	Contracts -	(Continueu)	

RUB TRY USD USD UNREALISED GAIN ON FO  Currency  USD EUR USD EUR USD EUR MXN USD USD EUR USD USD EUR USD USD EUR USD EUR USD MYR TRY USD USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	Amount Bought 146,353,837 85,389,247 98,145,447 2,557,442	USD USD TRY TRY CONTRAC*	3,968,658 6,429,988 68,110,607 77,642,945	01/10/2021 23/02/2022 23/02/2022 06/04/2022	134,837 209,493 154,746 292,918	0.01 0.01 0.01 0.02
USD USD UNREALISED GAIN ON FO  Currency  USD EUR USD EUR USD USD USD USD USD USD USD USD EUR USD USD EUR USD USD EUR USD USD EUR USD USD EUR USD USD EUR USD USD USD USD USD USD USD USD USD USD	7,009,067 7,932,544 DRWARD CURI Amount Bought 146,353,837 85,389,247 98,145,447 2,557,442	TRY TRY RENCY CONTRAC	68,110,607 77,642,945	23/02/2022	154,746 292,918	0.01 0.02
USD  Currency  USD  EUR  USD  EUR  USD  EUR  USD  USD  USD  USD  USD  USD  USD  U	7,932,544  DRWARD CURI  Amount Bought  146,353,837 85,389,247 98,145,447 2,557,442	TRY RENCY CONTRAC	77,642,945		292,918	0.02
UNREALISED GAIN ON FO  Currency  USD EUR USD EUR EUR MXN USD USD USD USD EUR USD EUR USD EUR EUR USD USD EUR USD USD EUR USD USD EUR	Amount Bought 146,353,837 85,389,247 98,145,447 2,557,442	RENCY CONTRAC	rs			
USD EUR USD EUR EUR MXN USD USD USD USD EUR EUR USD EUR EUR USD MYR TRY USD USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	85,389,247 98,145,447 2,557,442	Currency	Amount		43,872,238	2.52
USD EUR USD EUR EUR EUR MXN USD USD USD USD EUR USD EUR USD EUR USD EUR USD USD EUR USD USD USD USD USD USD USD USD USD USD	85,389,247 98,145,447 2,557,442	Currency	Amount		Unrealised	% of
EUR USD EUR MXN USD USD USD EUR USD USD EUR USD WYR TRY USD USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	85,389,247 98,145,447 2,557,442		Sold	Maturity Date	Loss USD	Shareholders' Equity
USD EUR EUR MXN USD USD USD EUR USD MYR TRY USD EUR USD EUR USD EUR USD EUR USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	98,145,447 2,557,442	BRL	779,626,892	02/06/2021	(2,725,804)	(0.16)
EUR EUR MXN USD USD USD EUR USD EUR USD USD EUR EUR USD USD USD USD USD USD USD USD USD USD	2,557,442	USD	104,282,161	03/06/2021	(399,968)	(0.03)
EUR MXN USD USD USD EUR USD MYR TRY USD USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR		EUR	80,737,312	03/06/2021	(77,330)	(0.01)
MXN USD USD USD EUR USD MYR TRY USD USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR		SEK	26,009,184	07/06/2021	(17,160)	(0.00)
USD USD USD USD EUR USD MYR TRY USD USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	47,680,401	USD	58,266,829	07/06/2021	(255,815)	(0.01)
USD USD EUR USD MYR TRY USD USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	32,861,481	USD	1,649,764	07/06/2021	(4,522)	(0.00)
USD EUR USD MYR TRY USD USD USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	38,291,836	EUR	31,575,350	07/06/2021	(124,747)	(0.01)
EUR USD MYR TRY USD USD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	1,617,199	MXN	32,861,481	07/06/2021	(28,043)	(0.00)
USD MYR TRY USD USD EUR EUR EUR EUR EUR EUR EUR FUR EUR EUR FUR FUR FUR FUR FUR FUR FUR FUR FUR F	2,542,927	COP	9,739,411,444	08/06/2021	(79,213)	(0.01)
MYR TRY USD USD EUR EUR EUR EUR EUR EUR JPY JPY	179,487,484	USD	218,719,360	11/06/2021	(326,817)	(0.01)
TRY USD USD EUR EUR EUR EUR EUR EUR EUR FUR FUR FUR FUR FUR FUR FUR FUR FUR F	7,638,094	TWD	212,109,871	11/06/2021	(21,586)	(0.00)
USD USD EUR EUR EUR EUR EUR EUR EUR JPY JPY	284,676,890	USD	68,904,003	14/06/2021	(154,646)	(0.01)
USD EUR EUR EUR EUR EUR GBP JPY	107,976,339	USD	12,898,242	14/06/2021	(405,915)	(0.02)
EUR EUR EUR EUR EUR JPY JPY	2,459,697	ILS	8,060,427	14/06/2021	(19,586)	(0.00)
EUR EUR EUR EUR JPY JPY	33,662,811	KRW	37,944,127,957	15/06/2021	(374,713)	(0.01)
EUR EUR EUR GBP JPY JPY	3,003,995 20,472,023	CAD CHF	4,457,387 22,620,091	16/06/2021 16/06/2021	(33,980)	(0.00)
EUR EUR GBP JPY JPY	2,997,802	CZK	76,729,434	16/06/2021	(208,290)	(0.01)
EUR GBP JPY JPY	9,263,144	GBP	8,014,478	16/06/2021	(20,962) (72,597)	(0.00)
GBP JPY JPY	14,518,808	SEK	147,917,712	16/06/2021	(127,123)	(0.01)
JPY JPY	3,383,749	CHF	4,335,497	16/06/2021	(24,901)	(0.00)
JPY	1,140,258,891	CAD	12,756,116	16/06/2021	(191,872)	(0.01)
	7,684,737,736	USD	70,443,705	16/06/2021	(578,323)	(0.04)
	90,530,557	EUR	9,024,461	16/06/2021	(130,869)	(0.00)
THB	95,639,615	USD	3,103,590	16/06/2021	(43,321)	(0.00)
TRY	304,385,167	USD	37,673,859	16/06/2021	(2,496,605)	(0.13)
USD	7,533,719	AUD	9,796,660	16/06/2021	(16,541)	(0.00)
USD	59,653,047	CAD	74,643,960	16/06/2021	(2,131,148)	(0.14)
USD	41,856,937	CHF	38,693,866	16/06/2021	(1,113,538)	(0.10)
USD	89,285,194	CNH	585,098,177	16/06/2021	(2,500,642)	(0.14)
USD	60,381,723	EUR	50,243,021	16/06/2021	(757,690)	(0.01)
USD	21,507,276	GBP	15,531,077	16/06/2021	(477,310)	(0.02)
USD	21,540,276	ILS	70,430,395	16/06/2021	(123,462)	(0.00)
USD	72,049,252	MXN	1,482,137,074	16/06/2021	(2,077,604)	(0.13)
USD	26,457,966	NOK	223,923,544	16/06/2021	(380,936)	(0.02)
USD	36,120,370	NZD	50,918,240	16/06/2021	(783,886)	(0.06)
USD	31,447,554	SEK	267,448,755	16/06/2021	(726,853)	(0.03)
USD	3,612,813	SGD	4,797,779	16/06/2021	(11,560)	(0.00)
USD	10,121,264	THB	317,757,076	16/06/2021	(46,303)	(0.00)
USD	34,969,099	ZAR	517,012,733	17/06/2021	(2,428,163)	(0.15)
AUD	38,845,780	USD	30,081,629	21/06/2021	(142,530)	(0.00)
EUR	6,092,301	USD	7,457,415	21/06/2021	(43,139)	(0.00)
USD	17,444,377	TWD	486,371,334	21/06/2021	(139,270)	(0.01)
	40,307,540,130	USD	10,874,086	22/06/2021	(32,023)	(0.00)
USD	10,793,286	COP	40,203,397,941	22/06/2021	(20,766)	(0.01)
TRY	80,808,405	USD	9,493,580	23/06/2021	(190,386)	(0.01)
PEN	30,999,247	USD	8,124,930	25/06/2021	(55,316)	(0.00)
USD	45,041,200	SGD	59,855,398	25/06/2021	(174,125)	(0.01)
EUR EUR	3,135,250 33,361,831	SEK USD	31,885,495 40,745,228	28/06/2021 28/06/2021	(20,157)	(0.00)
USD	17,406,146	CNH	40,745,228 111,669,613		(138,692)	(0.01)
USD	7,625,684	KRW	111,669,613 8,575,081,320	28/06/2021 28/06/2021	(97,853)	(0.01)
USD	19,102,152	IDR	278,378,634,916	01/07/2021	(66,632) (278,910)	(0.00)
PEN	216,937,265	USD	59,758,421	12/07/2021	(3,254,849)	(0.02)
PEN		500	JU,1 JU,42 I			(0.19)
		LISD	4 045 760			
TRY	14,603,204	USD	4,045,769 29,135,654	15/07/2021 22/07/2021	(242,169)	
CLP	14,603,204 06,763,437,199	USD	29,135,654	22/07/2021	(463,615)	(0.03)
MYR	14,603,204 06,763,437,199 42,314,173	USD USD	29,135,654 4,971,876	22/07/2021 04/08/2021	(463,615) (209,448)	(0.03) (0.01)
USD	14,603,204 06,763,437,199	USD	29,135,654	22/07/2021	(463,615)	(0.03)

Forward Currency	y Contracts – (Conti	nued)					
Currency	Amount Bought	Currency	Amount Sold		Matur Da		% of Shareholders' Equity
USD	3,297,958	RUB	255,591,763		01/10/20	,	(0.01)
USD	82,682,792	BRL	480,403,555		03/01/20		(0.40)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRACTS	<b>S</b>			(35,559,669)	(2.04)
Options – 0.05%					Unrealised		% of
Holdings	Security Description				Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Purchased Options AUD	s					
75,152,000	Call AUD / Put USD		Expires 17/06/2021	Strike 0.79	(243,186)	67,819	0.01
	EUR						
95,348,000	Call EUR / Put USD		Expires 01/06/2021	Strike 1.22	(330,685)	30,043	0.00
35,818,000	Call EUR / Put USD		Expires 03/06/2021	Strike 1.21	163,612	290,510	0.02
71,461,000	Call EUR / Put USD		Expires 03/06/2021	Strike 1.22	(126,856)	156,137	0.01
118,528,000	Call EUR / Put USD		Expires 09/06/2021	Strike 1.23	(331,127)	170,295	0.01
71,737,000	Call EUR / Put USD		Expires 17/06/2021	Strike 1.23	(224,240)	167,387	0.01
95,567,000	Call EUR / Put USD		Expires 17/06/2021	Strike 1.23	(359,568)	243,801	0.01
118,892,000	Call EUR / Put USD		Expires 24/06/2021	Strike 1.24	(298,030)	203,795	0.01
					(1,506,894)	1,261,968	0.07
	NZD						
78,977,000	Call NZD / Put USD		Expires 09/06/2021	Strike 0.74	(296,834)	55,926	0.00
29,129,000	USD Put USD / Call CNH		Expires 24/06/2021	Strike 6.38	77,104	141,188	0.01
14,564,000	Put USD / Call KRW		Expires 24/06/2021	Strike 1,113.00	42,498	98,395	0.01
14,093,000	Put USD / Call RUB		Expires 30/09/2021	Strike 72.35	30,511	185,168	0.01
58,270,000	Put USD / Call SGD		Expires 23/06/2021	Strike 1.32	115,841	257,903	0.01
28,783,000	Put USD / Call TWD		Expires 09/06/2021	Strike 27.55		38,454	0.00
					(42,426)		
29,213,000 14,606,000	Put USD / Call TWD Put USD / Call TWD		Expires 17/06/2021 Expires 17/06/2021	Strike 27.50 Strike 27.75	13,905 58,760	69,702 94,369	0.00 0.01
			·		296,193	885,179	0.05
TOTAL PURCHASE	ED OPTIONS					<u> </u>	
(cost USD 4,021,61	3)					2,270,892	0.13
	Written Options						
(18,567,000)	Call AUD / Put NZD		Expires 03/06/2021	Strike 1.09	32,661	(14)	(0.00)
(18,567,000)	Put AUD / Call NZD		Expires 03/06/2021	Strike 1.07	(66,598)	(98,644)	(0.01)
(::,:::,:::)					(33,937)	(98,658)	(0.01)
	EUD				(55,957)	(90,030)	(0.01)
(11 025 000)	EUR Call EUR / Put ILS		Evniros 02/06/2024	Strike 3.96	7 1 4 0	(44 125)	(0.00)
(11,935,000)			Expires 03/06/2021		7,148	(44,125)	(0.00)
(11,935,000)	Call EUR / Put JPY		Expires 03/06/2021	Strike 133.00	(58,150)	(96,177)	(0.01)
(11,935,000)	Call EUR / Put SEK Call EUR / Put SEK		Expires 03/06/2021	Strike 10.28	31,990	(871)	(0.00)
(11,949,000)			Expires 23/06/2021	Strike 10.25	22,517	(23,462)	(0.00)
(95,348,000) (35,818,000)	Call EUR / Put USD Call EUR / Put USD		Expires 01/06/2021 Expires 03/06/2021	Strike 1.22 Strike 1.21	424,683	(30,043)	(0.00)
,					(22,672)	(290,510)	(0.02)
(71,461,000)	Call EUR / Put USD		Expires 03/06/2021	Strike 1.22	384,534	(156,137)	(0.01)
(118,528,000)	Call EUR / Put USD		Expires 09/06/2021	Strike 1.23	448,427	(170,295)	(0.01)
(95,567,000)	Call EUR / Put USD		Expires 17/06/2021	Strike 1.24	180,535	(63,944)	(0.00)
					1,419,012	(875,564)	(0.05)
(20 120 000)	USD		Expires 24/06/2021	Strike 6.48	20 000	(25,000)	(0.00)
(29,129,000)	Call USD / Put CNH		'		28,080	(25,080)	(0.00)
(14,411,000)	Call USD / Put COP		Expires 03/06/2021	Strike 3,980.00	81,235	(476)	(0.00)
(14,560,000)	Call USD / Put ILS		Expires 10/06/2021	Strike 3.33	37,798	(2,897)	(0.00)
(14,564,000)	Call USD / Put KRW		Expires 24/06/2021	Strike 1,140.00	28,006	(22,385)	(0.00)
(14,365,000)	Call USD / Put MXN		Expires 03/06/2021	Strike 21.25	48,022	(115)	(0.00)
(14,606,000)	Call USD / Put TWD		Expires 17/06/2021	Strike 28.35	33,608	(4,192)	(0.00)
(14,574,000)	Call USD / Put ZAR		Expires 27/08/2021	Strike 15.50	8,322	(81,075)	(0.00)

Options – (Contin	•				Unrealised		% o
Holdings	Security Description				Gain/(Loss) USD	Market Value USD	Shareholders Equity
	Written Options – (Continued)						
(14,093,000)	USD – (Continued) Put USD / Call RUB	Expires 30/09/2021	Strike 72.35		10,091	(185,168)	(0.01)
(14,606,000)	Put USD / Call TWD	Expires 17/06/2021	Strike 72.33 Strike 27.75		(30,716)	(94,369)	(0.01)
				_	244,446	(415,757)	(0.02)
TOTAL WRITTEN O						(1,389,979)	(0.08
TOTAL OPTIONS	<u>"</u>						
(cost USD 1,002,113	3)					880,913	0.05
Swap Contracts – Net Local	(0.01%)					Unrealised	% o
Notional						Gain	Shareholders
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
	Interest Rate Swaps						
271,350,000	Floating (BRL 1 month BRCDI)	Fixed 4.120%		BRL	03/01/2022	173,152	0.01
165,790,000	Fixed 5.800%	Floating (BRL 1 month BRCDI)		BRL	02/01/2023	54,577	0.00
81,190,000	Fixed 6.320%	Floating (BRL 1 month BRCDI)		BRL	02/01/2025	389,947	0.02
68,225,300,000	Fixed 1.400%	Floating (CLP 6 month LIBOR)		CLP	16/06/2023	275,521	0.02
1,070,000	Fixed 2.500%	Floating (CLP 6 month CLOIS)		CLP	16/06/2026	0	0.00
107,440,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR	16/06/2023	3,198	0.00
48,000,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	16/06/2026	95,932	0.01
1,400,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)		EUR	16/06/2031	13,309	0.00
25,619,495,000	Fixed 1.500%	Floating (HUF 6 month BUBOR)		HUF	16/06/2023	373,204	0.02
14,807,190,000	Floating (INR 6 month LIBOR)	Fixed 4.110%		INR	29/04/2023	144,358	0.01
3,602,090,000	Fixed 4.750%	Floating (INR 6 month LIBOR)		INR	17/03/2026	522,388	0.03
123,513,690,000	Fixed 1.250%	Floating (KRW 3 month LIBOR)		KRW	15/09/2023	179,796	0.01
56,594,880,000	Fixed 1.500%	Floating (KRW 3 month LIBOR)		KRW	15/09/2026	30,546	0.00
157,475,000	Fixed 6.400%	Floating (MXN 1 month TIIE)		MXN	04/06/2031	236,589	0.01
73,990,000	Floating (MYR 3 month KLIBOR)	Fixed 2.250%		MYR	17/06/2022	15,729	0.00
78,930,000	Floating (MYR 3 month KLIBOR)	Fixed 2.250 %		MYR	17/06/2022	16,777	0.00
72,640,000	Floating (MYR 3 month LIBOR)	Fixed 2.250%		MYR	17/06/2022	24,249	0.00
126,910,000	Floating (MYR 3 month KLIBOR)	Fixed 3.650%		MYR	27/02/2024	1,111,395	0.06
191,640,000	Floating (MYR 3 month KLIBOR)	Fixed 3.693%		MYR	01/03/2024	1,731,622	0.10
202,350,000	Floating (MYR 3 month KLIBOR)	Fixed 3.605%		MYR	06/03/2024	1,727,932	0.10
31,000,000	Floating (MYR 3 month KLIBOR)	Fixed 3.330%		MYR	31/05/2024	215,494	0.01
11,670,000	Floating (MYR 3 month KLIBOR)	Fixed 3.250%		MYR	18/12/2024	76,370	0.01
26,240,000	Floating (MYR 3 month KLIBOR)	Fixed 3.250%		MYR	18/12/2024	172,125	0.01
40,600,000	Floating (MYR 3 month KLIBOR)	Fixed 3.000%		MYR	18/03/2025	164,521	0.01
79,810,000	Floating (MYR 3 month LIBOR)	Fixed 2.000%		MYR	16/06/2026	86,289	0.01
181,175,000	Fixed 4.000%	Floating (ZAR 3 month JIBAR)		ZAR	16/06/2023	19,588	0.00
283,440,000	Floating (ZAR 3 month JIBAR)	Fixed 6.250%		ZAR	17/06/2026	294,423	0.02
47,325,000	Floating (ZAR 3 month JIBAR)	Fixed 7.750%		ZAR	16/06/2031	60,876	0.00
UNREALISED GAIN	ON INTEREST RATE SWAPS					8,209,907	0.47
	Credit Default Swaps						
1,660,000	Floating (Qatar Government International Bond)	Fixed 1.000%		USD	20/06/2024	17,355	0.00
40,000	Floating (Peruvian Government International Bond)	Fixed 1.000%		USD	20/12/2024	3,583	0.00
9,220,000	Floating (Philippine Government International Bond)	Fixed 1.000%		USD	20/12/2024	33,774	0.00
11,510,000	Floating (Qatar Government International Bond)	Fixed 1.000%		USD	20/12/2024	64,043	0.01
2,510,000	Floating (Russian Foreign Bond - Eurobond)	Fixed 1.000%		USD	20/12/2024	17,101	0.00
4,680,000	Floating (Saudi Government International Bond)	Fixed 1.000%		USD	20/12/2024	58,496	0.00
2,910,000	Floating (Russian Foreign Bond - Eurobond)	Fixed 1.000%		USD	20/06/2025	37,541	0.00

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% o Shareholders Equit
4,570,000	Credit Default Swaps – (Continued) Floating (Markit CDX Emerging Markets 35 Version 1 Index)	Fixed 1.000%	USD	20/06/2026	14,900	0.00
2,320,000	Floating (Turkey Government International Bond)	Fixed 1.000%	USD	20/06/2026	8,359	0.00
UNREALISED GAIN	I ON CREDIT DEFAULT SWAPS				324,043	0.02
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				8,533,950	0.49
Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% o Shareholders Equity
	Interest Rate Swaps					
442,210,000	Floating (BRL 1 month BRCDI)	Fixed 3.390%	BRL	03/01/2022	(594,533)	(0.03)
432,273,776	Floating (BRL 1 month BRCDI)	Fixed 4.230%	BRL	02/01/2023	(1,602,880)	(0.09
449,120,000	Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Fixed 4.930% Fixed 7.370%	BRL BRL	02/01/2024 02/01/2024	(2,554,440)	(0.15 (0.00
456,100,000 279,250,000	Fixed 8.495%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	(80,540) (67,185)	(0.00
293,170,000	Floating (CNY 3 month LIBOR)	Fixed 2.500%	CNY	15/09/2023	(26,431)	(0.00
159,442,310,000	Fixed 3.300%	Floating (COP 3 month LIBOR)	COP	16/06/2023	(92,304)	(0.01
1,028,385,000	Floating (CZK 6 month PRIBOR)	Fixed 1.250%	CZK	16/06/2023	(164,801)	(0.01
3,224,320,000	Floating (INR 6 month LIBOR)	Fixed 4.053%	INR	11/05/2023	(16,600)	(0.00
395,635,000	Fixed 4.700%	Floating (MXN 1 month TIIE)	MXN	14/06/2023	(81,798)	(0.00)
589,710,000	Floating (MXN 1 month TIIE)	Fixed 5.550%	MXN	10/06/2026	(802,102)	(0.05
197,970,000	Floating (MXN 1 month TIIE)	Fixed 6.050%	MXN	07/06/2028	(258,631)	(0.02
19,680,000	Floating (MYR 3 month LIBOR)	Fixed 2.250%	MYR	17/06/2025	(56,326)	(0.00
43,720,000 54,770,000	Floating (MYR 3 month KLIBOR)	Fixed 2.131%	MYR MYR	02/02/2026	(222,780) (339,787)	(0.01
599,410,000	Floating (MYR 3 month KLIBOR) Fixed 0.250%	Fixed 2.000% Floating (PLN 3 month WIBOR)	PLN	16/06/2026 16/12/2021	(339,767)	(0.02 (0.00
299,600,000	Fixed 1.000%	Floating (PLN 6 month WIBOR)	PLN	16/06/2023	(153,846)	(0.00
120,460,000	Floating (PLN 6 month WIBOR)	Fixed 0.750%	PLN	16/12/2025	(969,748)	(0.06
220,000	Fixed 1.250%	Floating (THB 6 month LIBOR)	THB	17/06/2025	(0)	(0.00)
2,717,610,000	Floating (THB 6 month LIBOR)	Fixed 0.750%	THB	16/12/2025	(291,543)	(0.02
532,910,000 4,910,000	Floating (THB 6 month LIBOR) Fixed 0.750%	Fixed 0.750% Floating (USD 3 month LIBOR)	THB USD	17/03/2026 16/06/2031	(153,865) (6,361)	(0.01)
UNREALISED LOSS	S ON INTEREST RATE SWAPS				(8,615,726)	(0.49)
	Credit Default Swaps					
770,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(531)	(0.00)
6,030,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(4,153)	(0.00)
630,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(437)	(0.00
1,680,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,162)	(0.00)
4,530,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(3,210)	(0.00)
370,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(265)	(0.00)
1,630,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,167)	(0.00
5,620,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(3,971)	(0.00)
2,360,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,633)	(0.00
10,310,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(7,172)	(0.00
4,140,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(2,901)	(0.00
4,450,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(3,091)	(0.00)
3,560,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(2,308)	(0.00
1,550,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,005)	(0.00
2,730,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,730)	(0.00)
		Floating (China Government	USD	20/06/2021		(0.00

Swap Contracts –	(Continued)
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Net Local Notional					Unrealised Loss	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
	Credit Default Swaps – (Continued)					
2,250,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,376)	(0.00
1,580,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(976)	(0.00
2,840,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,754)	(0.00
4,070,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(2,419)	(0.00
5,430,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(3,059)	(0.00
5,350,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(3,160)	(0.00
7,410,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2022	(55,507)	(0.01
2,210,000	Fixed 1.000%	Floating (China Government	USD	20/06/2022	(14,623)	(0.00)
10,310,000	Floating (Colombia Government	International Bond) Fixed 1.000%	USD	20/06/2024	(8,799)	(0.00)
2,970,000	International Bond) Floating (Colombia Government	Fixed 1.000%	USD	20/12/2024	(31,322)	(0.00)
590,000	International Bond) Floating (Ukraine Government International Bond)	Fixed 5.000%	USD	20/12/2024	(14,639)	(0.00
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(175,672)	(0.01
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(8,791,398)	(0.50
MARKET VALUE O (cost USD 1,747,80				1	,728,325,785	99.33
OTHER ASSETS A	ND LIABILITIES				11,582,812	0.67
SHAREHOLDERS'	EQUITY			1	,739,908,597	100.00
TOTAL INVESTME	NTS				Market Value USD	% o Shareholders Equity
Total Investments exclu	iding derivatives (cost USD 1,746,805,657)				1,719,102,549	98.80
Unrealised gain on futu	- , , , , , , , , , , , , , , , , , , ,				64,923	0.00
Unrealised loss on futu	res contracts				(15,260)	(0.00
-	-deliverable bond forward contracts				237,539	0.0
Unrealised gain on forw					43,872,238	2.52
Unrealised loss on forw					(35,559,669)	(2.04
•	sed options (cost USD 4,021,613)				2,270,892	0.13
Market value of written Unrealised gain on swa	options (cost USD (3,019,500))				(1,389,979) 8,533,950	(0.08
Unrealised gain on swa	•				(8,791,398)	(0.50
Other Assets and Liabil	•				11,582,812	0.67
Shareholders' Equ	ity				,739,908,597	100.00

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

The counterparties for forward currency contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natwest Markets Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A. and UBS AG.

The counterparties for swap contracts were Bank of America N.A., Barclays Capital, Inc., BNP Paribas London Branch, Citibank N.A., Credit Suisse, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley and Morgan Stanley & Co. International Plc.

The maximum individual counterparty exposure as at 31 May 2021 is 1.00% of the NAV.

- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) This security has a step up coupon which moves to the second rate at a set date in the future.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (e) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- <sup>(f)</sup> A related party to Goldman Sachs Funds.
- (g) The yield for this fund as at 31 May 2021 was 0.011%.

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

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Transferable se	ecurities admitted to an official exchange listing					
Bonds – 86.29% Angola						
-	Angolan Government International Bond	USD	8.250%	09/05/2028	28,024,689	0.50
11,909,000	Angolan Government International Bond	USD	8.000%	26/11/2029	12,166,294	0.22
2,270,000	Angolan Government International Bond	USD	9.375%	08/05/2048	2,361,566	0.04
17,060,000	Inserable securities admitted to an official exchange listing and s – 86.29% gola  26,900,000 Angolan Government International Bond 11,909,000 Angolan Government International Bond 2,270,000 Angolan Government International Bond 17,060,000 Angolan Government International Bond 17,060,000 Angolan Government International Bond 17,060,000 Angolan Government International Bond 17,060,000 Angolan Government International Bond 17,060,000 Angolan Government International Bond 183,251,473 Argentina Government International Bond 183,251,473 Argentina Government International Bond 183,251,473 Argentina Government International Bond 183,152,340 Argentina Government International Bond 184,155,235 Argentina Government International Bond 185,950,000 Argentina Government International Bond 18,090,000 Azerbaijan International Bond 18,000 State Oil Co. of the Azerbaijan Republic 186,000,000 State Oil Co. of the Azerbaijan Republic 187,150,000 State Oil Co. of the Azerbaijan Republic 188,000 Bahrain Government International Bond 18,000,000 Bahrain Government International Bond 18,380,000 Bahrain Government Internati	USD	9.125%	26/11/2049	17,416,810	0.31
					59,969,359	1.07
Argentina						
		EUR	0.500%	09/07/2029	209,635	0.01
	(-)	USD	1.000%	09/07/2029	2,500,131	0.05
	-	USD	0.125%	09/07/2030	30,891,500	0.55
		EUR	0.125%	09/07/2030	6,120,840	0.11
		USD	0.125%	09/07/2035	22,482,090	0.40
	- / /	USD	0.125%	09/07/2041	16,894,944	0.30
425,475	Argentina Government International Bond	USD	0.125%	09/07/2046	143,021	0.00
					79,242,161	1.42
Armenia 3,970,000	Armenia International Bond	USD	3.950%	26/09/2029	3,863,554	0.07
10,110,000	Armenia International Bond	USD	3.600%	02/02/2031	9,403,109	0.17
					13,266,663	0.24
Azerbaijan			. ====			
	•	USD	4.750%	18/03/2024	6,537,642	0.12
	•	USD	3.500%	01/09/2032	36,741,529	0.66
	, .	USD	4.750%	13/03/2023	2,492,369	0.04
5,190,000		USD	6.950%	18/03/2030	6,510,868	0.12
					52,282,408	0.94
9.020.000	Bahrain Government International Bond	USD	4.250%	25/01/2028	9,051,006	0.16
		USD	7.000%	12/10/2028	6,306,694	0.11
		USD	6.750%	20/09/2029	1,240,031	0.02
		USD	7.375%	14/05/2030	47,773,419	0.86
1,380,000	Bahrain Government International Bond	USD	5.625%	30/09/2031	1,387,052	0.02
16,430,000	Bahrain Government International Bond	USD	5.450%	16/09/2032	16,219,490	0.29
4,430,000	Bahrain Government International Bond	USD	5.250%	25/01/2033	4,279,103	0.08
12,340,000	CBB International Sukuk Programme Co. WLL	USD	3.950%	16/09/2027	12,552,094	0.23
					98,808,889	1.77
Belarus	Polorus International Pond	USD	7.6259/	20/06/2027	220 100	0.01
		USD	7.625% 6.378%	29/06/2027 24/02/2031	230,190 18,517,943	0.01 0.33
20,330,000	Belards International Bond	000	0.37070	24/02/2001		
					18,748,133	0.34
A 3/8 093	Belize Government International Bond	USD	4.938%	20/02/2034	1,785,435	0.03
		USD	4.938%	20/02/2034	1,480,995	0.03
0,000,004	Boile Government international Boile 1447	005	4.00070	20/02/2004		
Benin					3,266,430	0.06
	Benin Government International Bond	EUR	4.875%	19/01/2032	19,349,044	0.35
Bermuda						
		USD	2.375%	20/08/2030	2,019,044	0.03
8,920,000	Bermuda Government International Bond	USD	3.375%	20/08/2050	8,795,956	0.16
					10,815,000	0.19
<b>Bolivia</b> 2,160,000	Bolivian Government International Bond	USD	4.500%	20/03/2028	1,940,231	0.04
Brazil				.,,	,,	
	Banco do Brasil S.A. <sup>(e)</sup>	USD	6.250%	Perp.	22,387,275	0.40
2,670,000	Brazilian Government International Bond	USD	5.000%	27/01/2045	2,675,280	0.05
	BBE 0.4	1100	E 7E00/	24/00/2050	4 000 000	0.00
1,040,000	Itau Unibanco Holding S.A. <sup>(e)</sup>	USD	5.750%	21/09/2050	1,038,323	0.02

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds – (Contir Brazil – (Continue	·					
•	Samarco Mineracao S.A.	USD	4.125%	01/11/2022	6,349,815	0.11
	Samarco Mineracao S.A.	USD	5.750%	24/10/2023	1,672,481	0.03
,,,,,,,,,					36,075,321	0.65
British Virgin Isla	nds				,,	
10,900,000	Central American Bottling Corp.	USD	5.750%	31/01/2027	11,543,917	0.21
2,920,000	China Cinda 2020 I Management Ltd.	USD	2.500%	20/01/2028	2,762,678	0.05
	Fortune Star BVI Ltd.	USD	5.000%	18/05/2026	2,056,612	0.04
	Huarong Finance 2017 Co., Ltd.	USD	4.750%	27/04/2027	448,900	0.01
	Huarong Finance 2017 Co., Ltd. (e) Huarong Finance 2017 Co., Ltd. (e)	USD USD	4.000% 4.500%	Perp.	8,817,536	0.16 0.04
	Huarong Finance 2019 Co., Ltd.	USD	3.875%	Perp. 13/11/2029	2,124,200 2,144,000	0.04
	Huarong Finance 2019 Co., Ltd.	USD	3.375%	24/02/2030	15,450,200	0.27
1,860,000	Joy Treasure Assets Holdings, Inc.	USD	2.750%	17/11/2030	1,732,008	0.03
	Kunzhi Ltd.	USD	6.250%	17/10/2020	173,079	0.00
1,570,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750%	14/01/2030	1,592,565	0.03
2,090,000	Studio City Finance Ltd.	USD	6.000%	15/07/2025	2,205,807	0.04
	Studio City Finance Ltd.	USD	6.500%	15/01/2028	755,125	0.01
4,540,000	Sunny Express Enterprises Corp. (e)	USD	3.350%	Perp.	4,642,502	0.08
					56,449,129	1.01
Cayman Islands 780,000	Agile Group Holdings Ltd. <sup>(e)</sup>	USD	7.875%	Perp.	803,540	0.01
970,000	Central China Real Estate Ltd.	USD	7.900%	07/11/2023	943,325	0.01
	Central China Real Estate Ltd.	USD	7.500%	14/07/2025	1,293,842	0.02
1,020,000	China Aoyuan Group Ltd.	USD	5.980%	18/08/2025	974,202	0.02
2,850,000	China Aoyuan Group Ltd.	USD	5.880%	01/03/2027	2,598,309	0.05
810,000	China SCE Group Holdings Ltd.	USD	5.950%	29/09/2024	822,150	0.01
	China SCE Group Holdings Ltd.	USD	7.000%	02/05/2025	816,159	0.01
3,160,000	China SCE Group Holdings Ltd.	USD	6.000%	04/02/2026	3,107,749	0.06
	Country Garden Holdings Co., Ltd.	USD	3.125%	22/10/2025	715,769	0.01
2,900,000	Country Garden Holdings Co., Ltd.	USD	3.875%	22/10/2030	2,860,016	0.05
4,250,000	Country Garden Holdings Co., Ltd. DP World Crescent Ltd.	USD USD	3.300% 4.848%	12/01/2031 26/09/2028	4,052,768 4,350,641	0.07
	DP World Crescent Ltd.	USD	3.875%	18/07/2029	7,404,400	0.00
	DP World Crescent Ltd.	USD	3.750%	30/01/2030	7,312,013	0.13
	DP World Salaam <sup>(e)</sup>	USD	6.000%	Perp.	27,641,109	0.50
	Dubai DOF Sukuk Ltd.	USD	2.763%	09/09/2030	11,469,962	0.21
570,000	Fantasia Holdings Group Co., Ltd.	USD	9.250%	28/07/2023	521,272	0.01
880,000	Fantasia Holdings Group Co., Ltd.	USD	9.875%	19/10/2023	808,474	0.01
13,750,000	Grupo Aval Ltd.	USD	4.375%	04/02/2030	13,595,416	0.24
1,100,000	Kaisa Group Holdings Ltd.	USD	11.500%	30/01/2023	1,136,193	0.02
	Kaisa Group Holdings Ltd.	USD	10.875%	23/07/2023	1,182,670	0.02
330,000	Kaisa Group Holdings Ltd.	USD USD	11.950%	12/11/2023	347,898	0.01
	KWG Group Holdings Ltd.  Meituan Dianping "B"	USD	6.000% 3.050%	14/08/2026 28/10/2030	1,312,587 1,239,040	0.02 0.02
3,050,000	Mumtalakat Sukuk Holding Co.	USD	4.100%	21/01/2027	3,104,847	0.02
400,000	Redsun Properties Group Ltd.	USD	13.000%	30/10/2021	418,000	0.01
	Redsun Properties Group Ltd.	USD	9.700%	16/04/2023	606,057	0.01
	Redsun Properties Group Ltd.	USD	7.300%	13/01/2025	333,214	0.01
	Ronshine China Holdings Ltd.	USD	7.350%	15/12/2023	651,887	0.01
	Ronshine China Holdings Ltd.	USD	6.750%	05/08/2024	198,566	0.00
600,000	Ronshine China Holdings Ltd.	USD	7.100%	25/01/2025	559,496	0.01
	Sharjah Sukuk Program Ltd.	USD	4.226%	14/03/2028	12,096,384	0.22
	Sharjah Sukuk Program Ltd.	USD	3.234%	23/10/2029	20,544,593	0.37
	Sunac China Holdings Ltd. Times China Holdings Ltd.	USD USD	8.350% 5.550%	19/04/2023 04/06/2024	3,078,539 1,641,540	0.06
	Times China Holdings Ltd.  Times China Holdings Ltd.	USD	6.750%	08/07/2025	705,716	0.03
	VLL International, Inc.	USD	7.250%	20/07/2027	603,200	0.01
	Wynn Macau Ltd.	USD	5.625%	26/08/2028	683,002	0.01
1,440,000	Yuzhou Group Holdings Co., Ltd.	USD	6.000%	25/10/2023	1,360,080	0.02
	Yuzhou Group Holdings Co., Ltd.	USD	7.700%	20/02/2025	2,782,500	0.05
	Yuzhou Group Holdings Co., Ltd. (e)	USD	5.375%	Perp.	1,101,100	0.02
	Zhenro Properties Group Ltd. Zhenro Properties Group Ltd.(e)	USD USD	8.350% 10.250%	10/03/2024	395,087	0.01
3,070,000	Zilonio i Toperties Group Ltd.**	USD	10.200%	Perp.	3,154,555	0.06
Chil-					151,327,867	2.71
<b>Chile</b> 9,060,000	Chile Government International Bond	USD	3.100%	22/01/2061	8,279,617	0.15
	Corp Nacional del Cobre de Chile					

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contin						
Chile – (Continue	· ·					
	Empresa de los Ferrocarriles del Estado	USD	3.068%	18/08/2050	2,443,492	0.04
	Empresa de Transporte de Pasajeros Metro S.A.	USD	3.650%	07/05/2030	3,080,765	0.06
	GNL Quintero S.A.	USD	4.634%	31/07/2029	5,683,924	0.10
					19,702,798	0.35
Colombia					,,	
	Banco de Bogota S.A.	USD	5.375%	19/02/2023	231,825	0.00
	Banco de Bogota S.A.	USD	6.250%	12/05/2026	37,203,188	0.67
400,000	Colombia Government International Bond	USD	3.875%	25/04/2027	422,852	0.01
2,290,000	Colombia Government International Bond	USD	4.500%	15/03/2029	2,474,007	0.04
16,290,000	Colombia Government International Bond	USD	3.000%	30/01/2030	15,722,334	0.28
59,693,000	Colombia Government International Bond	USD	3.125%	15/04/2031	57,523,010	1.03
	Colombia Government International Bond	USD	3.250%	22/04/2032	8,734,960	0.16
	Colombia Government International Bond	USD	5.625%	26/02/2044	4,251,449	0.08
	Colombia Government International Bond	USD	5.000%	15/06/2045	6,210,599	0.11
	Colombia Government International Bond	USD	4.125%	15/05/2051	33,861,008	0.61
16,320,000	Colombia Government International Bond	USD	3.875%	15/02/2061	13,975,306	0.25
					180,610,538	3.24
Costa Rica 5,220,000	Costa Rica Government International Bond	USD	6.125%	19/02/2031	5,588,702	0.10
Cyprus						
	MHP S.E.	USD	7.750%	10/05/2024	10,448,660	0.19
Dominican Reput	blic					
15,000,000	Aeropuertos Dominicanos Siglo XXI S.A.	USD	6.750%	30/03/2029	15,862,500	0.28
	Dominican Republic International Bond	USD	6.600%	28/01/2024	5,768,000	0.10
	Dominican Republic International Bond	USD	5.875%	18/04/2024	30,358,706	0.54
	Dominican Republic International Bond	USD	6.875%	29/01/2026	8,568,262	0.15
	Dominican Republic International Bond	USD	8.625%	20/04/2027	417,948	0.01
	Dominican Republic International Bond	DOP	18.500%	04/02/2028	2,614,424	0.05
	Dominican Republic International Bond	USD	4.500%	30/01/2030	19,572,165	0.35
	Dominican Republic International Bond	USD	4.875%	23/09/2032	16,237,266	0.29
	Dominican Republic International Bond	USD	6.850%	27/01/2045	31,173,523	0.56
	Dominican Republic International Bond	USD USD	6.500%	15/02/2048	20,955,749	0.38
	Dominican Republic International Bond Dominican Republic International Bond	USD	6.400% 5.875%	05/06/2049 30/01/2060	13,081,655 9,806,019	0.23 0.18
9,920,000	Dominican Nepublic International Bond	035	3.07376	30/01/2000		
Ecuador					174,416,217	3.12
	Ecuador Government International Bond <sup>(c)</sup>	USD	0.500%	31/07/2030	7,949,448	0.14
	Ecuador Government International Bond	USD	6.250%	31/07/2030	10,438,018	0.19
	Ecuador Government International Bond <sup>(c)</sup>	USD	0.500%	31/07/2035	60,607,387	1.08
	Ecuador Government International Bond <sup>(c)</sup>	USD	0.500%	31/07/2040	37,892,570	0.68
					116,887,423	2.09
Egypt					,,	
	Egypt Government International Bond	EUR	4.750%	11/04/2025	15,652,971	0.28
	Egypt Government International Bond	EUR	4.750%	16/04/2026	37,862,372	0.68
	Egypt Government International Bond	USD	6.588%	21/02/2028	1,979,375	0.04
	Egypt Government International Bond	EUR	5.625%	16/04/2030	71,879,230	1.29
	Egypt Government International Bond	USD	5.875%	16/02/2031	13,004,516	0.23
6,258,000	Egypt Government International Bond	EUR	6.375%	11/04/2031	8,114,589	0.14
9,880,000	Egypt Government International Bond	USD	7.625%	29/05/2032	10,729,161	0.19
	Egypt Government International Bond	USD	8.875%	29/05/2050	15,058,555	0.27
14,420,000	Egypt Government International Bond	USD	7.500%	16/02/2061	13,856,719	0.25
					188,137,488	3.37
El Salvador	El Calvadar Cavarament International Board	1100	0.0750/	40/04/0007	2 202 202	
	El Salvador Government International Bond	USD	6.375%	18/01/2027	3,289,900	0.06
	El Salvador Government International Bond	USD	8.250%	10/04/2032	2,001,000	0.03
აⴢ,ၓ∠∪,∪00	El Salvador Government International Bond	USD	9.500%	15/07/2052	38,495,306	0.69
					43,786,206	0.78
<b>Ethiopia</b> 6,010,000	Ethiopia International Bond	USD	6.625%	11/12/2024	5,581,592	0.10
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Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
	Gabon Government International Bond	USD	6.375%	12/12/2024	8,600,927	0.16
	Gabon Government International Bond	USD	6.625%	06/02/2031	13,474,075	0.24
					22,075,002	0.40
Ghana						
	Ghana Government International Bond	USD	6.375%	11/02/2027	4,863,619	0.09
5,960,000	Ghana Government International Bond	USD	7.750%	07/04/2029	6,166,738	0.11
360,000		USD	7.625%	16/05/2029	369,591	0.01
4,080,000	Ghana Government International Bond Ghana Government International Bond	USD	10.750%	14/10/2030	5,197,002	0.09
10,550,000		USD USD	8.125% 8.625%	26/03/2032 07/04/2034	26,705,113	0.48 0.20
5,880,000	Ghana Government International Bond	USD	8.875%	07/05/2042	11,024,750 5,975,550	0.20
2,398,000	Ghana Government International Bond	USD	8.627%	16/06/2049	2,346,431	0.11
	Ghana Government International Bond	USD	8.950%	26/03/2051	1,300,299	0.04
1,299,000	Ghana Government international bond	030	0.930 /6	20/03/2031		
					63,949,093	1.15
<b>Guatemala</b> 31,615,000	Guatemala Government Bond	USD	4.500%	03/05/2026	34,726,469	0.62
31,170,000		USD	4.375%	05/06/2027	34,005,535	0.61
7,509,000	Guatemala Government Bond	USD	4.875%	13/02/2028	8,408,391	0.15
	Guatemala Government Bond	USD	4.900%	01/06/2030	685,155	0.01
22,960,000	Guatemala Government Bond	USD	6.125%	01/06/2050	27,731,260	0.50
					105,556,810	1.89
Honduras	Handwar Organization at Board	1100	7.5000/	45/00/0004	05 007 007	0.45
	Honduras Government International Bond Honduras Government International Bond	USD USD	7.500% 5.625%	15/03/2024 24/06/2030	25,207,867 3,881,471	0.45 0.07
3,000,000	Tiondaras Government international bond	03D	3.023 //	24/00/2030		
					29,089,338	0.52
Hong Kong 540,000	Wanda Group Overseas Ltd.	USD	8.875%	21/03/2023	507,600	0.01
Hungary						
	Hungary Government International Bond	EUR	1.750%	05/06/2035	5,927,741	0.11
780,000	Hungary Government International Bond	USD	7.625%	29/03/2041	1,270,059	0.02
 India					7,197,800	0.13
	Adani Electricity Mumbai Ltd.	USD	3.949%	12/02/2030	355,448	0.01
Indonesia						
7,370,000	Indonesia Asahan Aluminium Persero PT	USD	5.450%	15/05/2030	8,508,628	0.15
	Indonesia Asahan Aluminium Persero PT	USD	5.800%	15/05/2050	4,503,887	0.08
	Indonesia Government International Bond	EUR	3.750%	14/06/2028	23,711,439	0.42
7,050,000	Indonesia Government International Bond	EUR	1.100%	12/03/2033	8,402,460	0.15
,,	Indonesia Government International Bond	USD	6.625%	17/02/2037	2,434,208	0.04
5,270,000	Indonesia Government International Bond	USD	4.625%	15/04/2043	5,994,414	0.11
2,170,000	Indonesia Government International Bond Indonesia Government International Bond	USD	4.350%	11/01/2048	2,401,089	0.04
11.010.000		USD	3.500%	14/02/2050	1,865,507	0.03
	Indonesia Government International Bond Indonesia Government International Bond	USD USD	3.050%	12/03/2051 15/04/2070	11,160,956 34,508,104	0.20 0.62
	Indonesia Government International Bond	USD	4.450% 3.350%	12/03/2071	8,534,662	0.02
	Pertamina Persero PT	USD	2.300%	09/02/2031	4,230,281	0.15
	Pertamina Persero PT	USD	6.500%	27/05/2041	2,737,240	0.05
	Pertamina Persero PT	USD	6.000%	03/05/2042	5,014,091	0.09
	Pertamina Persero PT	USD	4.700%	30/07/2049	4,760,910	0.09
	Pertamina Persero PT	USD	4.175%	21/01/2050	13,782,393	0.25
	Pertamina Persero PT	USD	4.150%	25/02/2060	5,876,475	0.10
	Perusahaan Penerbit SBSN Indonesia III	USD	4.400%	01/03/2028	9,989,072	0.18
	Perusahaan Penerbit SBSN Indonesia III	USD	4.450%	20/02/2029	29,499,376	0.53
	Perusahaan Penerbit SBSN Indonesia III	USD	3.800%	23/06/2050	7,608,851	0.14
					195,524,043	3.50
1 347 500	Iraq International Bond	USD	5.800%	15/01/2028	1,300,108	0.02
Ireland	may international portu	030	3.000%	13/01/2020	1,500,100	0.02
	Credit Bank of Moscow Via CBOM Finance Plc. (e)	USD	7.500%	05/10/2027	7,110,300	0.13
	Credit Bank of Moscow Via CBOM Finance Plc. (e)	USD	8.875%	Perp.	9,891,645	0.17
.,,-00				: Pr	.,,	=
					17,001,945	0.30

Holdings Bonds – (Contin Isle Of Man	Security Description					F
•	/hou	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
	uea)					
800,000	Sasol Financing International Ltd.	USD	4.500%	14/11/2022	821,000	0.01
 Israel						
	Leviathan Bond Ltd. 144A <sup>(d)</sup>	USD	5.750%	30/06/2023	11,300,523	0.20
	Leviathan Bond Ltd. 144A <sup>(d)</sup>	USD	6.750%	30/06/2030	6,359,396	0.12
					17,659,919	0.32
Ivory Coast						
-	Ivory Coast Government International Bond	EUR	5.250%	22/03/2030	8,167,504	0.15
	Ivory Coast Government International Bond	EUR	4.875%	30/01/2032	9,344,084	0.17
	Ivory Coast Government International Bond	USD EUR	6.125%	15/06/2033 22/03/2048	2,519,701	0.04
13,600,000	Ivory Coast Government International Bond	EUR	6.625%	22/03/2046	17,517,261	0.31
					37,548,550	0.67
Jamaica 23 978 000	Jamaica Government International Bond	USD	7.875%	28/07/2045	33,441,817	0.60
	Jamaica Government international Bond		7.07370	20/01/2043	00,441,017	
Japan 1.430.000	SoftBank Group Corp.	USD	5.125%	19/09/2027	1,522,950	0.03
	SoftBank Group Corp. <sup>(e)</sup>	USD	6.000%	Perp.	5,328,062	0.09
				-	6,851,012	0.12
Jersey					-,,-	
	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	2,491,175	0.04
1,020,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.625%	31/03/2036	1,004,700	0.02
4,960,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	4,922,800	0.09
					8,418,675	0.15
Jordan						
	Jordan Government International Bond	USD	5.850%	07/07/2030	15,257,625	0.27
Kazakhstan	KazMunayGas National Co., JSC	USD	4.750%	19/04/2027	30,118,360	0.54
	KazMunayGas National Co., JSC	USD	3.500%	14/04/2033	9,948,973	0.18
	KazMunayGas National Co., JSC	USD	5.750%	19/04/2047	629,691	0.01
					40,697,024	0.73
Kenya						
	Kenya Government International Bond	USD	6.875%	24/06/2024	17,307,278	0.31
	Kenya Government International Bond	USD	7.000%	22/05/2027	15,584,977	0.28
	Kenya Government International Bond Kenya Government International Bond	USD USD	7.250% 8.000%	28/02/2028 22/05/2032	2,609,751 18,770,828	0.04 0.34
10,570,000	renya Government international bond	000	8.000%	22/03/2032		
					54,272,834	0.97
Lebanon 1.300.000	Lebanon Government International Bond	USD	6.100%	04/10/2022	177,860	0.00
	Lebanon Government International Bond	USD	6.650%	22/04/2024	1,207,300	0.02
17,763,000	Lebanon Government International Bond	USD	6.200%	26/02/2025	2,421,097	0.04
	Lebanon Government International Bond	USD	6.600%	27/11/2026	89,362	0.00
	Lebanon Government International Bond	USD	6.750%	29/11/2027	2,556,402	0.05
	Lebanon Government International Bond Lebanon Government International Bond	USD USD	6.650% 6.850%	03/11/2028 25/05/2029	514,014 4,686,491	0.01 0.08
	Lebanon Government International Bond	USD	6.650%	26/02/2030	4,735,654	0.00
	Lebanon Government International Bond	USD	7.050%	02/11/2035	1,085,422	0.02
					17,473,602	0.31
Luxembourg						
	Altice Financing S.A.	USD	7.500%	15/05/2026	2,593,750	0.05
460,000	Puma International Financing S.A.	USD	5.000%	24/01/2026	466,115	0.01
		·			3,059,865	0.06
Malaysia						
	Axiata Spv5 Labuan Ltd.	USD	3.064%	19/08/2050	1,011,986	0.02
	Genm Capital Labuan Ltd. Petronas Capital Ltd.	USD USD	3.882% 4.550%	19/04/2031 21/04/2050	9,942,734 20,622,488	0.18 0.37
	Petronas Capital Ltd.	USD	4.800%	21/04/2060	10,129,052	0.37
,,3	·		,4	,=====	41,706,260	0.75
Mauritius					71,700,200	0.75
	Cliffton Ltd.	USD	6.250%	25/10/2025	890,147	0.02

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Bonds – (Contir	nued)					
Mauritius - (Cont						
	India Green Power Holdings	USD	4.000%	22/02/2027	2,898,673	0.05
	MTN Mauritius Investments Ltd. MTN Mauritius Investments Ltd.	USD USD	5.373% 4.755%	13/02/2022	14,091,168	0.25
, ,	MTN Mauritius Investments Ltd.	USD	4.755% 6.500%	11/11/2024 13/10/2026	7,787,925 320,722	0.14 0.01
270,000	WITH Mauritus Investments Ltd.	OOD	0.30070	13/10/2020		
					25,988,635	0.47
Mexico 16 030 000	Banco Mercantil del Norte S.A. (e)	USD	6.750%	Perp.	17,230,407	0.31
	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo	005	00070	. о.р.	,200,.01	0.0.
	Financiero Santander <sup>(e)</sup>	USD	5.950%	01/10/2028	2,898,881	0.05
	Gruma SAB de CV	USD	4.875%	01/12/2024	6,733,069	0.12
	Mexico City Airport Trust	USD	5.500%	31/10/2046	5,510,255	0.10
	Mexico City Airport Trust	USD	5.500%	31/07/2047	25,522,687	0.46
	Mexico City Airport Trust 144A <sup>(d)</sup>	USD	3.875%	30/04/2028	17,599,250	0.32
	Mexico City Airport Trust 144A <sup>(d)</sup> Mexico City Airport Trust 144A <sup>(d)</sup>	USD USD	5.500%	31/10/2046	8,216,175	0.15
200,000 5,260,000	* *	EUR	5.500% 1.350%	31/07/2047 18/09/2027	198,860 6,585,023	0.00 0.12
9,440,000		USD	4.500%	22/04/2029	10,676,475	0.12
6,950,000	Mexico Government International Bond	USD	2.659%	24/05/2031	6,748,867	0.13
15,010,000	Mexico Government International Bond	USD	4.750%	27/04/2032	17,112,301	0.31
5,390,000		USD	4.750%	08/03/2044	5,872,189	0.10
750,000		USD	4.600%	23/01/2046	793,339	0.01
1,350,000	Mexico Government International Bond	USD	4.350%	15/01/2047	1,392,150	0.02
12,970,000	Mexico Government International Bond	USD	4.600%	10/02/2048	13,695,671	0.25
766,000	Mexico Government International Bond	USD	4.500%	31/01/2050	799,610	0.01
35,460,000		USD	3.771%	24/05/2061	32,468,506	0.58
9,340,000		USD	3.750%	19/04/2071	8,352,038	0.15
42,280,000		EUR	5.125%	15/03/2023	54,103,295	0.97
		EUR	3.750%	21/02/2024	11,274,142	0.20
2,430,000		USD	6.750%	21/09/2047	2,147,026	0.04
	Petroleos Mexicanos Petroleos Mexicanos	USD USD	6.350% 7.690%	12/02/2048 23/01/2050	19,121,308 16,189,077	0.34 0.29
		USD	6.950%	28/01/2060	10,169,077	0.29
	Unifin Financiera SAB de CV	USD	7.375%	12/02/2026	1,608,566	0.03
					303,268,787	5.43
Mongolia						
9,910,000	Mongolia Government International Bond	USD	5.625%	01/05/2023	10,429,383	0.19
8,530,000	Mongolia Government International Bond	USD	5.125%	07/04/2026	9,137,763	0.16
					19,567,146	0.35
Morocco						
, ,	Morocco Government International Bond	USD	2.375%	15/12/2027	7,147,156	0.13
	Morocco Government International Bond	EUR	1.500%	27/11/2031	15,293,216	0.27
	Morocco Government International Bond	USD	3.000%	15/12/2032	25,502,191	0.46
18,470,000	Morocco Government International Bond	USD	4.000%	15/12/2050	16,923,137	0.30
					64,865,700	1.16
<b>Mozambique</b> 10,270,000	Mozambique International Bond <sup>(c)</sup>	USD	5.000%	15/09/2031	8,381,860	0.15
Netherlands					-,,	
	IHS Netherlands Holdco BV	USD	7.125%	18/03/2025	2,720,588	0.05
	IHS Netherlands Holdco BV	USD	8.000%	18/09/2027	2,694,647	0.05
2,220,000	Lukoil International Finance BV	USD	4.750%	02/11/2026	2,481,105	0.04
15,130,000	Lukoil Securities BV	USD	3.875%	06/05/2030	15,957,422	0.29
3,700,000	Metinvest BV	USD	8.500%	23/04/2026	4,189,436	0.07
	Minejesa Capital BV	USD	4.625%	10/08/2030	4,633,563	0.08
	MV24 Capital BV	USD	6.748%	01/06/2034	5,502,342	0.10
	NE Property BV	EUR	2.625%	22/05/2023	4,234,638	0.08
	NE Property BV	EUR	1.750%	23/11/2024	4,964,027	0.09
	NE Property BV NE Property BV	EUR	1.875%	09/10/2026	6,056,388	0.11
	PPF Telecom Group BV	EUR EUR	3.375% 2.125%	14/07/2027 31/01/2025	6,071,532 2,889,921	0.11 0.05
	PPF Telecom Group BV PPF Telecom Group BV	EUR	2.125% 3.250%	29/09/2027	7,420,695	0.05
15,720,000	·	USD	3.680%	21/01/2030	16,678,920	0.13
10,120,000						
11,160,000	Prosus NV	USD	4.027%	03/08/2050	10,546,200	0.19

Holdings Se	ecurity Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equit
Bonds – (Continue		Currency	iliterest Nate	Maturity Date.	030	Equit
ligeria	,					
	igeria Government International Bond	USD	7.625%	21/11/2025	3,720,499	0.0
	igeria Government International Bond	USD	6.500%	28/11/2027	20,479,359	0.3
	igeria Government International Bond	USD USD	7.143% 8.747%	23/02/2030 21/01/2031	16,842,877	0.30
	igeria Government International Bond igeria Government International Bond	USD	7.875%	16/02/2032	5,150,322 39,889,251	0.0
	igeria Government International Bond	USD	7.696%	23/02/2038	16,538,360	0.30
	igeria Government International Bond	USD	9.248%	21/01/2049	230,596	0.00
		•			102,851,264	1.8
lorth Macedonia						
	orth Macedonia Government International Bond	EUR	2.750%	18/01/2025	35,744,935	0.6
12,100,000 No	orth Macedonia Government International Bond	EUR	1.625%	10/03/2028	14,361,442	0.20
					50,106,377	0.90
<b>Oman</b> 7,800,000 Oi	man Government International Bond	USD	4.750%	15/06/2026	8,070,504	0.14
2,680,000 O	man Government International Bond	USD	5.375%	08/03/2027	2,798,208	0.0
10,950,000 O	man Government International Bond	USD	6.750%	28/10/2027	12,243,742	0.22
	man Government International Bond	USD	5.625%	17/01/2028	3,156,738	0.00
	man Government International Bond	USD	6.250%	25/01/2031	25,926,337	0.40
	man Government International Bond	USD	7.375%	28/10/2032	21,854,200	0.39
	man Government International Bond man Government International Bond	USD USD	6.500% 6.750%	08/03/2047 17/01/2048	3,369,565 24,090,270	0.00
24,590,000 0	man Government international bond	030	0.750%	17/01/2046		
Pakiatan					101,509,564	1.83
Pakistan 2 300 000 Pa	akistan Government International Bond	USD	8.250%	30/09/2025	2,559,003	0.0
,,	akistan Government International Bond	USD	6.875%	05/12/2027	7,935,877	0.1
	akistan Government International Bond	USD	7.375%	08/04/2031	2,831,625	0.0
	akistan Government International Bond	USD	8.875%	08/04/2051	2,721,600	0.0
5,857,000 Th	hird Pakistan International Sukuk Co., Ltd.	USD	5.500%	13/10/2021	5,917,400	0.1
26,650,000 Th	hird Pakistan International Sukuk Co., Ltd.	USD	5.625%	05/12/2022	27,529,783	0.49
					49,495,288	0.89
Panama						
	eropuerto Internacional de Tocumen S.A.	USD	5.625%	18/05/2036	13,489,200	0.24
	eropuerto Internacional de Tocumen S.A.	USD	6.000%	18/11/2048	3,472,366	0.00
	utoridad del Canal de Panama anama Government International Bond	USD USD	4.950% 4.500%	29/07/2035 01/04/2056	1,951,010 9,304,866	0.0
	anama Government International Bond	USD	3.870%	23/07/2060	26,153,922	0.1
	anama Notas del Tesoro 144A	USD	3.750%	17/04/2026	14,877,844	0.2
, ,					69,249,208	1.24
Papua New Guinea					,,	
8,810,000 Pa	apua New Guinea Government International Bond	USD	8.375%	04/10/2028	8,586,997	0.1
Paraguay 21 290 000 Pa	araguay Government International Bond	USD	5.000%	15/04/2026	24,165,481	0.4
	araguay Government International Bond araguay Government International Bond	USD	4.700%	27/03/2027	15,122,951	0.4
	araguay Government International Bond	USD	4.950%	28/04/2031	12,535,140	0.2
	araguay Government International Bond	USD	2.739%	29/01/2033	18,054,956	0.3
	araguay Government International Bond	USD	6.100%	11/08/2044	19,977,891	0.30
28,130,000 Pa	araguay Government International Bond	USD	5.600%	13/03/2048	32,412,371	0.58
	araguay Government International Bond	USD	5.400%	30/03/2050	23,790,776	0.43
496,000 Pa	araguay Government International Bond 144A <sup>(d)</sup>	USD	5.000%	15/04/2026	562,991	0.0
					146,622,557	2.63
Peru 18 452 011 AI	BV Transmision Sur S A	USD	6 0750/	30/04/2042	23 520 549	0.41
	BY Transmision Sur S.A. BY Transmision Sur S.A. 144A <sup>(d)</sup>	USD	6.875% 6.875%	30/04/2043	23,520,548	0.43
	eruvian Government International Bond	EUR	1.250%	30/04/2043 11/03/2033	2,296,185 3,079,277	0.0
	eruvian Government International Bond eruvian Government International Bond	USD	2.780%	01/12/2060	4,053,179	0.0
	eruvian Government International Bond	USD	3.230%	28/07/2121	21,686,836	0.39
					54,636,025	0.98
Philippines					<u> </u>	
	hilippine Government International Bond	EUR	0.700%	03/02/2029	9,310,914	0.1
	hilippine Government International Bond	EUR	1.200%	28/04/2033	14,151,025	0.2

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value	% of Shareholders Equity
Bonds – (Contir		Currency	interest Rate	maturity Date 7	030	Equity
Philippines – (Contil	,					
	Philippine Government International Bond	USD	2.650%	10/12/2045	6,425,511	0.12
4,390,000	SMC Global Power Holdings Corp. (e)	USD	7.000%	Perp.	4,675,350	0.08
					15 6,425,511 p. 4,675,350 34,562,800 34,562,800 34,562,800 34,562,800 34,562,800 34,562,800 34,562,800 34,562,800 37,38,867 30,15,947,287 38,045,356 87,267,133 30,12,618,797 30,147,370 31,9765,501 31,5,426,019 32,5349,587 33,42,622,114 41,7,060,245 51,6,563,696 132,995,073 27 1,085,971 17,964,543 37,44,87,708 38,869,619 47 2,984,340 105,492,181 46 1,445,850 47 16,847,025 47,766,184 47,708 48,969,619 47 2,984,340 105,492,181 48,969,619 47 2,984,340 105,492,181 49,940,940 40,38,382,950 81,623,258 28,2963,681 29,197,768	0.62
 Qatar						
	Qatar Government International Bond	USD	4.625%	02/06/2046	3,155,566	0.06
	Qatar Government International Bond	USD	5.103%	23/04/2048		0.51
	Qatar Government International Bond	USD	4.817%	14/03/2049 16/04/2050		0.57
	Qatar Government International Bond Qatar Government International Bond 144A <sup>(d)</sup>	USD USD	4.400% 5.103%	23/04/2048		0.28 0.14
5,155,555	Qual Goronmon monatona Bona 1177		0.10070	20,0 1,20 10	-,-	1.56
Romania					67,207,133	1.50
	Romanian Government International Bond	EUR	2.375%	19/04/2027	4,536,577	0.08
	Romanian Government International Bond	EUR	2.875%	26/05/2028		0.12
21,270,000	Romanian Government International Bond	EUR	2.875%	11/03/2029	28,559,543	0.51
9,740,000	Romanian Government International Bond	EUR	2.500%	08/02/2030	12,618,797	0.23
	Romanian Government International Bond	EUR	3.624%	26/05/2030		0.06
	Romanian Government International Bond	USD	3.000%	14/02/2031		0.17
	Romanian Government International Bond	EUR	2.124%	16/07/2031		0.10
, ,	Romanian Government International Bond	EUR	2.000%	28/01/2032	-,-	0.10
	Romanian Government International Bond Romanian Government International Bond	EUR EUR	2.000% 2.750%	14/04/2033 14/04/2041		0.76 0.13
	Romanian Government International Bond	USD	4.000%	14/02/2051		0.13
					132.995.073	2.38
Russia					. ,,	
	Russian Foreign Bond - Eurobond	EUR	1.125%	20/11/2027	1,085,971	0.02
15,200,000	Russian Foreign Bond - Eurobond	EUR	1.850%	20/11/2032	17,964,543	0.32
	Russian Foreign Bond - Eurobond	USD	5.100%	28/03/2035	74,487,708	1.34
	Russian Foreign Bond - Eurobond	EUR	2.650%	27/05/2036		0.16
2,400,000	Russian Foreign Bond - Eurobond	USD	5.250%	23/06/2047	2,984,340	0.05
					105,492,181	1.89
Saudi Arabia	Saudi Government International Bond	USD	4.500%	26/10/2046	1 445 950	0.02
	Saudi Government International Bond	USD	4.625%	04/10/2047		0.02
	Saudi Government International Bond	USD	5.000%	17/04/2049		0.14
	Saudi Government International Bond	USD	3.750%	21/01/2055		0.31
	Saudi Government International Bond	USD	4.500%	22/04/2060		0.69
					81,623,258	1.46
Senegal						
	Senegal Government International Bond	EUR	4.750%	13/03/2028		0.45
940,000	Senegal Government International Bond	USD	6.750%	13/03/2048	960,415	0.02
					26,377,613	0.47
Serbia						
	Serbia International Bond Serbia International Bond	EUR EUR	1.500% 1.650%	26/06/2029 03/03/2033		0.16 0.15
0,000,000	Scribia international Bona	2010	1.00070	00/00/2000		
					17,295,539	0.31
Singapore 3.211.819	Innovate Capital Pte Ltd.—Series MCB	USD	6.000%	11/12/2024	763.321	0.01
	Trafigura Group Pte Ltd. (e)	USD	6.875%	Perp.		0.04
					2,645,936	0.05
South Africa						
7,460,000	Eskom Holdings SOC Ltd.	USD	7.125%	11/02/2025	7,935,575	0.14
	Eskom Holdings SOC Ltd.	USD	6.350%	10/08/2028		0.05
	South Africa Government International Bond	USD	4.875%	14/04/2026		0.11
	South Africa Government International Bond	USD	4.850%	27/09/2027		0.11
	South Africa Government International Bond	USD	4.300%	12/10/2028		0.17
	South Africa Government International Bond	USD	4.850%	30/09/2029		0.42
	South Africa Covernment International Bond	USD	5.875%	22/06/2030		0.01
	South Africa Government International Bond South Africa Government International Bond	USD USD	5.650% 5.750%	27/09/2047 30/09/2049	17,490,996 27,311,445	0.31 0.49
21,000,000	Coder Amod Covernment International DUNG	עפט	3.730%	30/03/2049	۲,311,443	0.48

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Sri Lanka						
	Sri Lanka Government International Bond	USD	5.750%	18/04/2023	12,363,367	0.22
	Sri Lanka Government International Bond	USD	6.850%	14/03/2024	6,882,704	0.12
.,,.	Sri Lanka Government International Bond	USD	6.350%	28/06/2024	4,228,091	0.08
	Sri Lanka Government International Bond	USD	6.125%	03/06/2025	3,593,420	0.06
	Sri Lanka Government International Bond	USD	6.850%	03/11/2025	7,794,883	0.14
	Sri Lanka Government International Bond	USD	6.825%	18/07/2026	21,622,950	0.39
5,150,000	Sri Lanka Government International Bond	USD	6.200%	11/05/2027	3,489,125	0.06
5,490,000	Sri Lanka Government International Bond	USD	6.750%	18/04/2028	3,704,817	0.07
•	Sri Lanka Government International Bond	USD	7.850%	14/03/2029	237,085	0.00
9,810,000	Sri Lanka Government International Bond	USD	7.550%	28/03/2030	6,657,311	0.12
					70,573,753	1.26
Supranationals 15 680 000	African Export-Import Bank	USD	2.634%	17/05/2026	15,883,369	0.28
	African Export-Import Bank	USD	3.798%	17/05/2020	7,776,460	0.14
	Black Sea Trade & Development Bank	USD	3.500%	25/06/2024	57,782,841	1.04
	Eastern & Southern African Trade & Development Bank	USD	5.375%	14/03/2022	12,391,545	0.22
	Eastern & Southern African Trade & Development Bank  Eastern & Southern African Trade & Development Bank	USD	4.875%	23/05/2024	69,530,404	1.25
00,000,000	Eastern a Southern Amount made a Development Bank		4.07070	20/00/2024		
Tajikistan					163,364,619	2.93
-	Tajikistan International Bond	USD	7.125%	14/09/2027	3,133,740	0.06
Thailand						
	GC Treasury Center Co., Ltd.	USD	2.980%	18/03/2031	6,701,407	0.12
	GC Treasury Center Co., Ltd.	USD	4.300%	18/03/2051	7,681,297	0.14
13,460,000	PTT Treasury Center Co., Ltd.	USD	3.700%	16/07/2070	12,897,574	0.23
					27,280,278	0.49
Trinidad And Tob	pago Trinidad & Tobago Government International Bond	USD	4.500%	26/06/2030	6,532,144	0.12
Tunisia	militad a lobage Government international Bond		4.00070	20/00/2000	0,002,144	
	Banque Centrale de Tunisie International Bond	EUR	6.750%	31/10/2023	2,885,604	0.05
	Banque Centrale de Tunisie International Bond	EUR	6.375%	15/07/2026	4,859,730	0.09
					7,745,334	0.14
Turkey						
2,550,000	TC Ziraat Bankasi AS	USD	5.125%	03/05/2022	2,603,907	0.05
9,596,000	Turkey Government International Bond	USD	5.750%	22/03/2024	9,911,037	0.18
2,110,000	Turkey Government International Bond	USD	6.350%	10/08/2024	2,210,009	0.04
990,000	Turkey Government International Bond	USD	7.375%	05/02/2025	1,064,317	0.02
9,970,000	Turkey Government International Bond	EUR	4.625%	31/03/2025	12,663,280	0.23
13,000,000	Turkey Government International Bond	EUR	3.250%	14/06/2025	15,725,511	0.28
10,000,000	Turkey Government International Bond	USD	4.750%	26/01/2026	9,787,500	0.17
	Turkey Government International Bond	USD	4.250%	14/04/2026	16,091,996	0.29
12,824,000	Turkey Government International Bond	USD	6.000%	25/03/2027	12,995,489	0.23
	Turkey Government International Bond	USD	5.250%	13/03/2030	10,184,021	0.18
	Turkey Government International Bond	USD	5.950%	15/01/2031	13,902,975	0.25
	Turkey Government International Bond	USD	5.875%	26/06/2031	8,064,887	0.14
5,710,000	•	USD	6.000%	14/01/2041	5,072,236	0.09
59,030,000	*	USD	5.750%	11/05/2047	49,496,655	0.89
10,240,000	•	USD	8.125%	28/03/2024	11,077,197	0.20
25,930,000	•	USD	5.250%	05/02/2025	25,629,731	0.46
2,640,000	•	USD	6.100%	16/03/2023	2,736,043	0.05
220,000	•	USD	5.850%	21/06/2024	225,931	0.00
17,570,000		USD	8.250%	15/10/2024	19,107,375	0.34
8,200,000	Yapi ve Kredi Bankasi AS <sup>(e)</sup>	USD	7.875%	22/01/2031	8,384,500	0.15
					236,934,597	4.24
Ukraine	Ukraine Government International Bond	USD	7.750%	01/09/2022	26,263,617	0.47
24,890,000		USD	7.750% 7.750%	01/09/2022	26,263,617	0.47
.,,	Ukraine Government International Bond	USD	8.994%	01/02/2024		0.40
					10,429,158	
	Ukraine Government International Bond	USD	7.750%	01/09/2024	57,566,726	1.03
	Ukraine Government International Bond	USD	7.750%	01/09/2025	10,240,944	0.18
	Ukraine Government International Bond	EUR	6.750%	20/06/2026	696,695	0.01
	Ukraine Government International Bond	USD	7.750%	01/09/2026	11,206,218	0.20
10,960,000	Ukraine Government International Bond	EUR	4.375%	27/01/2030	12,547,546	0.23

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds – (Contir		<u> </u>				
Ukraine – (Contin	,					
•	Ukraine Government International Bond	USD	7.253%	15/03/2033	4,606,263	0.08
13,000,000	Ukraine Government International Bond—Series GDP <sup>(e)</sup>	USD	0.000%	31/05/2040	14,459,802	0.26
					170,070,666	3.05
United Arab Emira	ates					
30,930,000	Abu Dhabi Crude Oil Pipeline LLC	USD	4.600%	02/11/2047	35,979,941	0.65
	DP World Plc.	USD	5.625%	25/09/2048	4,318,662	0.08
1,330,000	DP World Plc. 144A <sup>(d)</sup>	USD	6.850%	02/07/2037	1,779,078	0.03
7,960,000	Emirate of Dubai Government International Bonds	USD	3.900%	09/09/2050	7,355,537	0.13
8,970,000	Finance Department Government of Sharjah	USD	3.625%	10/03/2033	9,037,275	0.16
14,680,000	Finance Department Government of Sharjah	USD	4.000%	28/07/2050	13,468,900	0.24
12,920,000	NBK Tier 1 Financing 2 Ltd. <sup>(e)</sup>	USD	4.500%	Perp.	13,558,280	0.24
					85,497,673	1.53
United Kingdom						
	Gazprom PJSC Via Gaz Finance Plc.	USD	3.250%	25/02/2030	6,174,502	0.11
	Gazprom PJSC Via Gaz Finance Plc. <sup>(e)</sup>	USD	4.599%	Perp.	26,787,569	0.48
	Vedanta Resources Finance II Plc.	USD	8.950%	11/03/2025	3,806,254	0.07
	Vedanta Resources Finance II Plc.	USD	9.250%	23/04/2026	352,382	0.01
4,060,000	Vedanta Resources Ltd.	USD	6.125%	09/08/2024	3,492,554	0.06
					40,613,261	0.73
United States	Describbon Truck 4	USD	E 4770/	24/07/2022	44 440 600	0.20
	Brazil Loan Trust 1 Brazil Loan Trust 1 144A <sup>(d)</sup>		5.477%	24/07/2023	11,143,602	0.20
		USD	5.477%	24/07/2023	1,371,591	0.03
	Sasol Financing USA LLC	USD	5.875%	27/03/2024	22,494,901	0.40
	United States Treasury Note/Bond	USD	0.375%	31/12/2025	68,248,691	1.22
	United States Treasury Note/Bond	USD USD	0.750%	31/01/2028	49,910,203	0.90 0.37
	United States Treasury Note/Bond United States Treasury Note/Bond	USD	3.125% 3.375%	15/11/2028 15/11/2048	20,863,086 12,960,016	0.37
10,550,000	Offiled States freasury Note/Borid	03D	3.375%	15/11/2046		
					186,992,090	3.35
2 848 000	Uruguay Government International Bond	USD	4.375%	23/01/2031	3,307,411	0.06
	Uruguay Government International Bond	USD	5.100%	18/06/2050	4,041,056	0.07
3,200,000	oruguay Government international bond	03D	3.100 /6	10/00/2030		
					7,348,467	0.13
Uzbekistan	National Bank of Uzbekistan	USD	4.850%	21/10/2025	5,028,720	0.09
	Uzbekistan Government Bond	USD	5.375%	20/02/2029	470,190	0.03
	Uzbekistan Government Bond	USD	3.700%	25/11/2030	9,254,760	0.16
					14,753,670	0.26
Venezuela						
	Petroleos de Venezuela S.A.	USD	6.000%	16/05/2024	2,160,785	0.04
	Petroleos de Venezuela S.A.	USD	5.375%	12/04/2027	30,163	0.00
3,335,300	Venezuela Government International Bond	USD	8.250%	13/10/2024	350,206	0.00
9,523,000	Venezuela Government International Bond	USD	7.650%	21/04/2025	1,023,722	0.02
					3,564,876	0.06
Vietnam						
	Viet Nam Debt & Asset Trading Corp.	USD	3.414%	10/10/2025	17,761,174	0.32
Zambia 25.863.000	Zambia Government International Bond	USD	5.375%	20/09/2022	16,947,959	0.30
	Zambia Soveriment international bond		3.37376	20/03/2022	10,047,000	0.30
TOTAL BONDS						

					Market Value	% of Shareholders
Holdings	Security Description				USD	Equity
Mutual Funds – Ireland 150,150,749	<ul><li>2.69%</li><li>Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Classes)</li></ul>	ss) <sup>(f)(g)</sup>			150,150,749	2.69
TOTAL MUTUAL (cost USD 150,15	FUNDS	,			150,150,749	2.69
·	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTI	NG			130,130,749	2.03
(cost USD 5,017,	282,272)				4,967,084,965	88.98
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds - 5.15%	curities dealt in another regulated market					
Bermuda 6,750,000	Tengizchevroil Finance Co. International Ltd.	USD	2.625%	15/08/2025	6,903,141	0.12
Brazil	D 104	1100	4.7500/	00/00/0004	5 700 077	0.44
	Banco do Brasil S.A. Banco do Brasil S.A. <sup>(e)</sup>	USD USD	4.750% 9.000%	20/03/2024 Perp.	5,789,877 2,777,706	0.10 0.05
6,810,000		USD	4.875%	24/01/2030	7,101,656	0.03
	Samarco Mineracao S.A.	USD	5.375%	26/09/2024	3,668,953	0.07
					19,338,192	0.35
British Virgin Isla		LICD	F 000%	45/04/2020	226 427	0.00
Cayman Islands	Studio City Finance Ltd.	USD	5.000%	15/01/2029	326,127	0.01
-	Embraer Overseas Ltd.	USD	5.696%	16/09/2023	35.282	0.00
,	Grupo Aval Ltd.	USD	4.750%	26/09/2022	2,707,940	0.05
5,830,000	iQIYI, Inc.	USD	3.750%	01/12/2023	5,833,615	0.1
	iQIYI, Inc.	USD	2.000%	01/04/2025	2,431,476	0.04
	iQIYI, Inc.	USD	4.000%	15/12/2026	272,086	0.01
	Lima Metro Line 2 Finance Ltd. MGM China Holdings Ltd.	USD USD	4.350% 4.750%	05/04/2036 01/02/2027	6,742,225	0.12 0.03
	NIO, Inc. 144A <sup>(d)</sup>	USD	2.910%	01/02/2027	1,869,015 516,186	0.03
	NIO, Inc. 144A <sup>(d)</sup>	USD	0.500%	01/02/2027	1,098,045	0.02
					21,505,870	0.39
Chile						
	Inversiones CMPC S.A.	USD	4.375%	04/04/2027	521,894	0.01
	Sociedad Quimica y Minera de Chile S.A. Sociedad Quimica y Minera de Chile S.A.	USD USD	4.375% 4.250%	28/01/2025 22/01/2050	7,535,960 903,840	0.13 0.02
040,000	Cocledad Quillica y Millera de Office C.A.	OOD	4.23070	22/01/2030	8,961,694	0.16
Luxembourg					0,901,094	
-	Millicom International Cellular S.A.	USD	4.500%	27/04/2031	1,387,799	0.02
8,050,000	Rede D'or Finance SARL	USD	4.500%	22/01/2030	8,168,234	0.15
					9,556,033	0.17
Mexico 6 850 000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo					
2,000,000	Financiero Santander	USD	5.375%	17/04/2025	7,791,669	0.14
	BBVA Bancomer S.A. <sup>(e)</sup>	USD	5.125%	18/01/2033	6,617,032	0.12
	Cemex SAB de CV	USD	7.375%	05/06/2027	940,079	0.01
	Cemex SAB de CV	USD	5.200%	17/09/2030	9,337,227	0.17
	Industrias Penoles SAB de CV Petroleos Mexicanos	USD USD	4.750% 5.350%	06/08/2050 12/02/2028	2,146,462 1,984,373	0.04 0.03
	Petroleos Mexicanos Petroleos Mexicanos	USD	6.375%	23/01/2045	4,337,218	0.03
	Petroleos Mexicanos	USD	5.625%	23/01/2046	7,089,412	0.13
2,200,000	Unifin Financiera SAB de CV	USD	8.375%	27/01/2028	2,076,118	0.04
					42,319,590	0.76
Netherlands	Crearle Dutch DV	HOD	0.05001	00/00/0000	4 600 00 1	0.00
	Greenko Dutch BV Metinvest BV	USD USD	3.850% 7.750%	29/03/2026 23/04/2023	1,699,284 214,163	0.03
	Prosus NV 144A <sup>(d)</sup>	USD	3.680%	21/01/2030	477,450	0.00
. 30,000				22.112000	2,390,897	0.04
					∠,აყ∪,ఠყ/	U.04

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Conti	inued)					
Panama 14,090,000	Banco Latinoamericano de Comercio Exterior S.A.	USD	2.375%	14/09/2025	14,417,170	0.26
9,690,000	Banco Nacional de Panama	USD	2.500%	11/08/2030	9,372,047	0.17
					23,789,217	0.43
Peru						
	Corp Lindley S.A. Corp Lindley S.A.	USD USD	6.750% 4.625%	23/11/2021 12/04/2023	4,752,086 5,305,120	0.09 0.09
0,110,000		005		.2,0 ,72020		0.18
Caudh Africa					10,057,206	0.10
South Africa 1,785,000	Eskom Holdings SOC Ltd.	USD	6.750%	06/08/2023	1,885,031	0.03
Turkey	·					
1,790,000	Akbank TAS	USD	6.800%	06/02/2026	1,879,585	0.03
21,570,000	Yapi ve Kredi Bankasi AS <sup>(e)</sup>	USD	13.875%	Perp.	24,805,500	0.45
					26,685,085	0.48
United Kingdom						
	Arab Republic of Egypt—HSBC Bank Plc. 144A <sup>(d)</sup>	EGP	0.000%	23/12/2021	12,875,457	0.23
United States	Arab Republic of Egypt—Citigroup Global Markets Holdings, Inc. 144A <sup>(d)</sup>	EGP	0.000%	26/05/2022	26,015,335	0.47
	Arab Republic of Egypt—JPMorgan Chase Bank NA 144A <sup>(d)</sup>	EGP	0.000%	02/09/2021	25,805,957	0.46
	Arab Republic of Egypt—JPMorgan Chase Bank NA 144A <sup>(d)</sup>	EGP	0.000%	14/04/2022	14,720,855	0.26
2,850,000	MercadoLibre, Inc.	USD	2.375%	14/01/2026	2,842,875	0.05
					69,385,022	1.24
Venezuela						
	Petroleos de Venezuela S.A. Petroleos de Venezuela S.A.	USD USD	6.000% 6.000%	28/10/2022 15/11/2026	21,740,565 9,523,281	0.39 0.17
202,023,000	retibleos de Vellezdela S.A.	030	0.000 //	13/11/2020		
TOTAL BONDS					31,263,846	0.56
(cost USD 766,1	28,154)				287,242,408	5.15
TOTAL TRANSF (cost USD 766,1	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 28,154)				287,242,408	5.15
Other Transfer	able Securities					
Bonds - 0.50%						
Cayman Islands						
	Brazil Minas SPE Via State of Minas Gerais	USD	5.333%	15/02/2028	9,935,812	0.18
Dominican Repu	ı <b>blic</b> ) Dominican Republic Bond	DOP	10.750%	11/08/2028	17,264,738	0.31
	Dominican Republic International Bond 144A <sup>(d)</sup>	DOP	18.500%	04/02/2028	986,289	0.01
					18,251,027	0.32
TOTAL BONDS						
(cost USD 27,75	0,267)				28,186,839	0.50
TOTAL OTHER 1 (cost USD 27,75	TRANSFERABLE SECURITIES :0,267)				28,186,839	0.50
	E OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost USD 5,811	,160,693)				5,282,514,212	94.63
Futures Contra	acts – (0.02%)					
Number of				Commitment Market Value	Unrealised Gain	% of Shareholders
	Security Description			USD	USD	Equity
	USD					
	JS Treasury Notes 10YR Futures 21/09/2021		Long	505,680,703	496,021	0.01
	IS Treasury Notes 2YR Futures 30/09/2021 IS Treasury Ultra Long Notes 10YR Futures 21/09/2021		Long Long	282,078,563 71,118,281	15,751 46,543	0.00
481 U	10 11000ary Olica Long Holes 10 11(1 ulul65 2 1/05/2021					
				858,877,547	558,315	0.01
UNREALISED G	AIN ON FUTURES CONTRACTS				558,315	0.01

Futures Contracts –	(Continued)
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Number of Contracts	Security Description		Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
178	EUR German Federal Republic Bonds 10YR Futures 08/06/2021	Long	36,806,290	(311,826)	(0.01)
	USD	Long	30,000,230	(311,020)	(0.01)
1,796	US Treasury Long Bond Futures 21/09/2021	Long	280,961,750	(943,908)	(0.02)
(6)	US Treasury Long Bond Futures 21/09/2021	Short	(938,625)	(2,156)	(0.00)
(24)	US Treasury Notes 10YR Futures 21/09/2021	Short	(3,164,625)	(4,425)	(0.00)
(21)	US Treasury Notes 2YR Futures 30/09/2021	Short	(4,635,094)	(1,969)	(0.00)
3,069	US Treasury Notes 5YR Futures 30/09/2021	Long	380,004,541	(115,178)	(0.00)
(52)	US Treasury Notes 5YR Futures 30/09/2021	Short	(6,438,656)	(8,938)	(0.00)
643	US Treasury Ultra Long Bond Futures 21/09/2021	Long	118,975,094	(63,343)	(0.00)
(28)	US Treasury Ultra Long Bond Futures 21/09/2021	Short	(5,180,875)	(20,781)	(0.00)
(30)	US Treasury Ultra Long Notes 10YR Futures 21/09/2021	Short	(4,345,313)	(2,962)	(0.00)
			755,238,197	(1,163,660)	(0.02)
UNREALISED	LOSS ON FUTURES CONTRACTS			(1,475,486)	(0.03)

Forward Currency Contracts - (0.28%)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
BRL	41,249,655	USD	7,772,582	02/06/2021	115,144	0.00
EUR	4,467,512	ILS	17,476,907	07/06/2021	60,017	0.00
EUR	4,442,158	JPY	584,143,745	07/06/2021	94,275	0.00
COP	14,896,053,801	USD	3,987,540	08/06/2021	22,922	0.00
USD	53,782,472	JPY	5,866,565,158	10/06/2021	449,507	0.01
NZD	104,976,058	USD	75,792,655	11/06/2021	292,483	0.00
TWD	326,134,678	USD	11,698,832	11/06/2021	78,496	0.00
USD	392,967,241	EUR	322,794,269	11/06/2021	205,251	0.00
USD	78,399,662	NZD	108,081,866	11/06/2021	63,482	0.00
USD	43,920,000	TRY	370,906,596	14/06/2021	1,007,947	0.02
KRW	35,740,893,729	USD	31,811,887	15/06/2021	249,240	0.00
TWD	753,852,521	USD	27,053,742	15/06/2021	181,584	0.00
CAD	6,535,681	EUR	4,416,209	16/06/2021	35,736	0.00
CAD	108,493,593	USD	86,422,326	16/06/2021	3,379,841	0.12
CHF	62,394,491	EUR	56,582,449	16/06/2021	436,896	0.00
CHF	40,633,722	USD	43,970,905	16/06/2021	1,153,827	0.02
CNH	71,720,429	EUR	9,129,363	16/06/2021	141,684	0.00
CNH	648,731,522	USD	99,008,875	16/06/2021	2,759,282	0.04
CZK	474,763,356	EUR	18,362,524	16/06/2021	356,500	0.01
CZK	118,734,675	USD	5,566,615	16/06/2021	110,824	0.00
EUR	4,642,384	AUD	7,171,020	16/06/2021	122,508	0.00
EUR	30,444,815	NOK	308,105,822	16/06/2021	118,723	0.00
EUR	400,278,438	USD	482,845,417	16/06/2021	4,242,906	0.08
GBP	7,330,882	EUR	8,452,680	16/06/2021	91,184	0.00
GBP	3,823,402	JPY	582,170,342	16/06/2021	119,341	0.00
GBP	31,363,596	USD	43,794,112	16/06/2021	601,765	0.00
ILS	103,485,604	USD	31,700,032	16/06/2021	131,184	0.00
MXN	2,762,872,507	USD	134,353,426	16/06/2021	3,827,495	0.08
NOK	665,525,606	USD	78,621,754	16/06/2021	1,146,439	0.00
NZD	16,435,652	AUD	15,179,554	16/06/2021	213,304	0.00
NZD	7,720,256	JPY	613,818,281	16/06/2021	14,951	0.00
NZD	73,440,335	USD	52,212,761	16/06/2021	1,014,940	0.01
PLN	67,383,252	USD	17,527,182	16/06/2021	754,895	0.02
SEK	45,349,481	EUR	4,416,209	16/06/2021	81,628	0.00
SEK	47,701,465	NOK	46,966,440	16/06/2021	109,266	0.00
SEK	763,843,254	USD	90,183,646	16/06/2021	1,707,611	0.04
SGD	41,063,269	USD	30,565,559	16/06/2021	454,750	0.01
USD	100,407,338	JPY	10,911,771,842	16/06/2021	1,203,546	0.02
ZAR	688,764,349	USD	47,046,888	17/06/2021	2,773,740	0.06
IDR	47,948,041,680	USD	3,338,303	21/06/2021	3,541	0.00
TWD	306,990,249	USD	11,017,222	21/06/2021	81,311	0.00
USD	68,397,953	AUD	87,940,160	21/06/2021	620,985	0.01
USD	116,115,719	EUR	94,891,273	21/06/2021	633,881	0.03
USD	28,108,105	TRY	235,345,366	23/06/2021	1,013,601	0.02
EUR	31,507,439	USD	37,747,964	25/06/2021	599,268	0.02
SGD	29,155,850	USD	21,966,669	25/06/2021	57,932	0.00
USD	29,100,000	PEN	8,317,618	25/06/2021 25/06/2021	61,130	0.00
KRW	6,243,839,050	USD	5,556,500	28/06/2021	44,565	0.00
USD		EUR				0.00
IDR	90,918,478 486,712,100,531	USD	74,231,108 33,589,040	28/06/2021 01/07/2021	567,677 296,455	0.00
IDIX	400,712,100,531	USD	33,363,040	01/07/2021	290,400	0.00

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
BRL	59,022,503	USD	11,062,200	02/07/2021	190,363	0.00
USD	12,202,501	COP	45,378,738,230	22/07/2021	15,734	0.00
USD	11,368,851	MXN	228,447,971	04/08/2021	5,856	0.00
USD	10,777,437	CLP	7,642,783,450	12/08/2021	238,144	0.00
ZAR	49,776,835	USD	3,527,716	13/08/2021	45,562	0.00
RUB	1,157,886,598	USD	15,498,514	18/08/2021	110,764	0.00
RUB	463,951,162	USD	6,009,730	01/10/2021	204,184	0.01
UNREALISED GA	IN ON FORWARD CUR	RENCY CONTRACTS	3		34,716,067	0.62

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	7,743,506	BRL	41,249,654	02/06/2021	(144,221)	(0.00)
USD	17,403,589	PLN	66,299,570	02/06/2021	(583,029)	(0.01)
EUR	131,117,040	USD	160,128,228	03/06/2021	(614,868)	(0.01)
USD	151,510,596	EUR	124,636,762	03/06/2021	(119,036)	(0.00)
EUR	3,931,411	SEK	39,982,446	07/06/2021	(26,379)	(0.00)
EUR	73,311,760	USD	89,589,092	07/06/2021	(393,332)	(0.01)
MXN	50,528,674	USD	2,536,717	07/06/2021	(6,950)	(0.00)
USD	58,876,380	EUR	48,549,313	07/06/2021	(191,808)	(0.01)
USD	2,486,647	MXN	50,528,673	07/06/2021	(43,120)	(0.00)
USD	3,909,060	COP	14,971,700,872	08/06/2021	(121,768)	(0.00)
JPY	5,866,558,535	USD	53,820,009	10/06/2021	(487,104)	(0.01)
EUR	276,674,484	USD	337,148,155	11/06/2021	(502,710)	(0.01)
USD	11,744,137	TWD	326,134,678	11/06/2021	(33,191)	(0.00)
TRY	164,720,833	USD	19,676,617	14/06/2021	(619,234)	(0.01)
USD	3,756,613	ILS	12,310,420	14/06/2021	(29,913)	(0.00)
USD	51,201,233	KRW USD	57,711,433,534	15/06/2021	(568,418)	(0.01)
AUD	66,566,224		51,343,648	16/06/2021	(41,235)	(0.01)
EUR EUR	4,631,534	CAD CHF	6,872,362	16/06/2021	(52,391)	(0.00)
EUR	31,724,356 4,588,228	CZK	35,053,823 117,436,741	16/06/2021 16/06/2021	(323,581)	(0.00)
EUR	14,042,806	GBP	12,149,701	16/06/2021	(32,083) (109,854)	(0.00)
EUR	22,460,490	SEK	228,847,478	16/06/2021	(199,046)	(0.00)
GBP	5,312,164	CHF	6,806,317	16/06/2021	(39,092)	(0.00)
HUF	3,177,470,795	USD	11,150,485	16/06/2021	(49,872)	(0.00)
JPY	1,736,696,367	CAD	19,427,783	16/06/2021	(291,656)	(0.01)
JPY	6,579,832,850	USD	60,274,375	16/06/2021	(454,176)	(0.01)
NOK	137,650,521	EUR	13,721,707	16/06/2021	(199,147)	(0.00)
TRY	320,583,511	USD	39,388,890	16/06/2021	(2,339,623)	(0.04)
USD	11,590,465	AUD	15,073,524	16/06/2021	(26,660)	(0.00)
USD	95,238,373	CAD	119,207,660	16/06/2021	(3,432,030)	(0.09)
USD	64,688,180	CHF	59,801,956	16/06/2021	(1,723,339)	(0.02)
USD	76,487,528	CNH	499,301,180	16/06/2021	(1,839,114)	(0.02)
USD	86,947,163	EUR	72,311,486	16/06/2021	(1,046,785)	(0.00)
USD	32,892,920	GBP	23,752,043	16/06/2021	(728,629)	(0.01)
USD	33,522,920	ILS	109,604,614	16/06/2021	(190,446)	(0.00)
USD	99,706,485	MXN	2,052,745,556	16/06/2021	(2,958,502)	(80.0)
USD	38,399,293	NOK	324,786,190	16/06/2021	(528,747)	(0.01)
USD	55,527,337	NZD	78,281,450	16/06/2021	(1,209,083)	(0.02)
USD	52,801,069	SEK	448,959,797	16/06/2021	(1,209,331)	(0.02)
USD	5,553,563	SGD	7,375,076	16/06/2021	(17,770)	(0.00)
USD	47,757,959	TRY	415,173,291	16/06/2021	(222,880)	(0.01)
USD	47,104,323	ZAR	693,568,091	17/06/2021	(3,063,776)	(0.07)
AUD	59,174,333	USD	45,823,706	21/06/2021	(217,047)	(0.00)
EUR	9,240,355	USD	11,310,859	21/06/2021	(65,430)	(0.00)
USD	26,608,514	TWD	741,860,917	21/06/2021	(211,778)	(0.00)
COP	61,663,953,330	USD	16,635,809	22/06/2021	(49,222)	(0.00)
USD	16,610,726	COP	61,869,355,586	22/06/2021	(31,111)	(0.00)
TRY	102,819,544	USD	12,079,506	23/06/2021	(242,245)	(0.01)
USD	943,309,999	EUR	792,068,962	25/06/2021	(20,705,297)	(0.37)
USD	68,682,612	SGD	91,272,547	25/06/2021	(265,517)	(0.00)
EUR	4,784,609	SEK	48,659,469	28/06/2021	(30,760)	(0.00)
EUR	50,911,503	USD	62,178,866	28/06/2021	(211,650)	(0.00)
USD	26,561,865	CNH	170,408,391	28/06/2021	(149,325)	(0.00)
USD	11,637,493	KRW	13,086,360,709	28/06/2021	(101,687)	(0.00)
USD	22,313,058	IDR	326,719,149,960	01/07/2021	(433,531)	(0.01)
COP	46,499,313,332	USD	12,633,632	22/07/2021	(145,928)	(0.00)
CLP	12,069,164,101	USD	17,250,806	12/08/2021	(607,596)	(0.01)

						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturit Dat		Shareholders Equit
USD USD	1,987,204 4,994,091	ZAR RUB	27,880,472 387,042,064		31/08/202 01/10/202	( ' '	(0.00 (0.00)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRACT	TS			(50,481,446)	(0.90
	ific Forward Curren					(00,101,110)	(0.00
	Amount		Amount		Maturit	Unrealised Gain	% o Shareholders
Currency	Bought	Currency	Sold		Dat		Equity
HKD	45,806,488	USD	5,896,350		02/06/202		0.00
PLN EUR	18,275,091 1,790,026,484	USD USD	4,742,411 2,131,119,609		02/06/202 25/06/202		0.00
USD	1,315,999	GBP	927,697		05/08/202		0.00
USD	281,413	CHF	252,409		09/08/202		0.00
SGD	76,391,178	USD	57,356,238		13/08/202		0.01
HKD	44,555,488	USD	5,741,216		23/08/202		0.00
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRACT	IS HELD FOR HEDGING PURPO	SES		48,062,284	0.86
						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturit Dat		Shareholders Equity
USD	5,901,284	HKD	45,806,488		02/06/202	1 (322)	(0.00)
USD	4,968,996	PLN	18,366,039		02/06/202		(0.00)
JPY	7,647,162,736	USD	70,159,277		10/06/202	1 (638,894)	(0.02)
USD	601,760	JPY	66,650,000		10/06/202		(0.00)
USD	88,825,251	EUR	73,748,561		25/06/202		(0.00)
GBP	133,059,084	USD	189,002,909		05/08/202	,	(0.02)
CHF PLN	42,446,838 16,563,832	USD USD	47,208,772 4,501,017		09/08/202 23/08/202		(0.00)
					20/00/202		` '
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRAC	TS HELD FOR HEDGING PURPO	SES		(2,247,980)	(0.04)
Options – 0.02%					Unrealised		% o
Holdings	Security Description					Market Value USD	Shareholders Equity
	Purchased Option	ıs					
	AUD						
114,332,000	Call AUD / Put USD						
			Expires 17/06/2021	Strike 0.79	(369,969)	103,177	0.00
	EUR		<u> </u>			<u> </u>	
146,775,000	EUR Call EUR / Put USD		Expires 01/06/2021	Strike 1.22	(509,044)	46,247	0.00
55,073,000	EUR Call EUR / Put USD Call EUR / Put USD		Expires 01/06/2021 Expires 03/06/2021	Strike 1.22 Strike 1.21	(509,044) 251,567	46,247 446,683	0.00 0.01
55,073,000 109,876,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021	Strike 1.22 Strike 1.21 Strike 1.22	(509,044) 251,567 (195,049)	46,247 446,683 240,071	0.00 0.01 0.00
55,073,000 109,876,000 182,244,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23	(509,044) 251,567 (195,049) (509,128)	46,247 446,683 240,071 261,838	0.00 0.01 0.00 0.01
55,073,000 109,876,000 182,244,000 108,805,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021	Strike 1.22 Strike 1.21 Strike 1.22	(509,044) 251,567 (195,049) (509,128) (340,110)	46,247 446,683 240,071 261,838 253,879	0.00 0.01 0.00
55,073,000 109,876,000 182,244,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23	(509,044) 251,567 (195,049) (509,128)	46,247 446,683 240,071 261,838	0.00 0.01 0.00 0.01
55,073,000 109,876,000 182,244,000 108,805,000 144,949,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366)	46,247 446,683 240,071 261,838 253,879 369,780	0.00 0.01 0.00 0.01 0.00 0.01
55,073,000 109,876,000 182,244,000 108,805,000 144,949,000 181,434,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807) (2,301,937)	46,247 446,683 240,071 261,838 253,879 369,780 310,999 1,929,497	0.00 0.01 0.00 0.01 0.00 0.01 0.01
55,073,000 109,876,000 182,244,000 108,805,000 144,949,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807)	46,247 446,683 240,071 261,838 253,879 369,780 310,999	0.00 0.01 0.00 0.01 0.00 0.01
55,073,000 109,876,000 182,244,000 108,805,000 144,949,000 181,434,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD  NZD Call NZD / Put USD		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807) (2,301,937)	46,247 446,683 240,071 261,838 253,879 369,780 310,999 1,929,497	0.00 0.01 0.00 0.01 0.00 0.01 0.04
55,073,000 109,876,000 182,244,000 108,805,000 144,949,000 181,434,000 121,433,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD  NZD Call NZD / Put USD  USD Put USD / Call CNH		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807) (2,301,937) (456,405)	46,247 446,683 240,071 261,838 253,879 369,780 310,999 1,929,497 85,990	0.00 0.01 0.00 0.01 0.00 0.01 0.04
55,073,000 109,876,000 182,244,000 188,805,000 144,949,000 181,434,000 121,433,000 44,451,000 22,226,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD  NZD Call NZD / Put USD  USD Put USD / Call CNH Put USD / Call KRW		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 09/06/2021 Expires 24/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24 Strike 0.74	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807) (2,301,937) (456,405)	46,247 446,683 240,071 261,838 253,879 369,780 310,999 1,929,497 85,990 215,454 150,159	0.00 0.01 0.00 0.01 0.00 0.01 0.04 0.00
55,073,000 109,876,000 182,244,000 108,805,000 144,949,000 181,434,000 121,433,000 44,451,000 22,226,000 21,341,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD  NZD Call NZD / Put USD Put USD / Call CNH Put USD / Call KRW Put USD / Call KRW Put USD / Call RUB		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 30/09/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24  Strike 0.74  Strike 6.38 Strike 1,113.00 Strike 72.35	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807) (2,301,937) (456,405) 117,662 64,855 46,203	46,247 446,683 240,071 261,838 253,879 369,780 310,999 1,929,497 85,990 215,454 150,159 280,399	0.00 0.01 0.00 0.01 0.00 0.01 0.01 0.00
55,073,000 109,876,000 182,244,000 108,805,000 144,949,000 181,434,000 121,433,000 44,451,000 22,226,000 21,341,000 88,855,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD  NZD Call NZD / Put USD USD Put USD / Call CNH Put USD / Call RWW Put USD / Call RWB Put USD / Call RUB Put USD / Call RUB		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021  Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 23/06/2021 Expires 30/09/2021 Expires 23/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24  Strike 0.74  Strike 6.38 Strike 1,113.00 Strike 72.35 Strike 1.32	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807) (2,301,937) (456,405) 117,662 64,855 46,203 176,644	46,247 446,683 240,071 261,838 253,879 369,780 310,999 1,929,497 85,990 215,454 150,159 280,399 393,272	0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.00
55,073,000 109,876,000 182,244,000 108,805,000 144,949,000 181,434,000 121,433,000 44,451,000 22,226,000 21,341,000 88,855,000 44,256,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD  NZD Call NZD / Put USD Put USD / Call CNH Put USD / Call KRW Put USD / Call KRW Put USD / Call RUB		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 30/09/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24  Strike 0.74  Strike 6.38 Strike 1,113.00 Strike 72.35	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807) (2,301,937) (456,405) 117,662 64,855 46,203 176,644 (65,233)	46,247 446,683 240,071 261,838 253,879 369,780 310,999 1,929,497 85,990 215,454 150,159 280,399 393,272 59,126	0.00 0.01 0.00 0.01 0.00 0.01 0.04 0.00 0.00
55,073,000 109,876,000 182,244,000 108,805,000 144,949,000 181,434,000 121,433,000 44,451,000 22,226,000 21,341,000 88,855,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD  NZD Call NZD / Put USD  USD Put USD / Call CNH Put USD / Call KRW Put USD / Call RUB Put USD / Call RUB Put USD / Call SUB Put USD / Call SUB Put USD / Call SUB Put USD / Call SUB Put USD / Call SUB		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 30/09/2021 Expires 23/06/2021 Expires 23/06/2021 Expires 09/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24  Strike 0.74  Strike 6.38 Strike 1,113.00 Strike 72.35 Strike 1.32 Strike 27.55	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807) (2,301,937) (456,405) 117,662 64,855 46,203 176,644	46,247 446,683 240,071 261,838 253,879 369,780 310,999 1,929,497 85,990 215,454 150,159 280,399 393,272	0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.00
55,073,000 109,876,000 182,244,000 108,805,000 144,949,000 181,434,000 121,433,000 44,451,000 22,226,000 21,341,000 88,855,000 44,256,000 44,307,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD  NZD Call NZD / Put USD  USD Put USD / Call CNH Put USD / Call RUB Put USD / Call RUB Put USD / Call ISGD Put USD / Call ISGD Put USD / Call ISGD Put USD / Call ISGD Put USD / Call ISDD Put USD / Call ISDD Put USD / Call ITWD		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 30/09/2021 Expires 23/06/2021 Expires 23/06/2021 Expires 17/06/2021 Expires 17/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24  Strike 0.74  Strike 6.38 Strike 1,113.00 Strike 72.35 Strike 1.32 Strike 27.55 Strike 27.50	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807) (2,301,937) (456,405) 117,662 64,855 46,203 176,644 (65,233) 21,090	46,247 446,683 240,071 261,838 253,879 369,780 310,999 1,929,497 85,990 215,454 150,159 280,399 393,272 59,126 105,717	0.00 0.01 0.00 0.01 0.01 0.01 0.02 0.00 0.00
55,073,000 109,876,000 182,244,000 108,805,000 144,949,000 181,434,000 121,433,000 44,451,000 22,226,000 21,341,000 88,855,000 44,256,000 44,307,000 22,154,000	EUR  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Oall EUR / Put USD  Call EUR / Put USD  LISD  Put USD / Call CNH  Put USD / Call RWB  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 30/09/2021 Expires 23/06/2021 Expires 23/06/2021 Expires 17/06/2021 Expires 17/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24  Strike 0.74  Strike 6.38 Strike 1,113.00 Strike 72.35 Strike 1.32 Strike 27.55 Strike 27.50	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807) (2,301,937) (456,405) 117,662 64,855 46,203 176,644 (65,233) 21,090 89,126	46,247 446,683 240,071 261,838 253,879 369,780 310,999 1,929,497 85,990 215,454 150,159 280,399 393,272 59,126 105,717 143,137	0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.00
55,073,000 109,876,000 182,244,000 108,805,000 144,949,000 181,434,000 121,433,000 44,451,000 22,226,000 21,341,000 88,855,000 44,256,000 44,256,000 22,154,000	EUR  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Oall EUR / Put USD  Put USD / Call CNH  Put USD / Call SGD  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 30/09/2021 Expires 23/06/2021 Expires 23/06/2021 Expires 17/06/2021 Expires 17/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24  Strike 0.74  Strike 6.38 Strike 1,113.00 Strike 72.35 Strike 1.32 Strike 27.55 Strike 27.50	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807) (2,301,937) (456,405) 117,662 64,855 46,203 176,644 (65,233) 21,090 89,126	46,247 446,683 240,071 261,838 253,879 369,780 310,999 1,929,497 85,990 215,454 150,159 280,399 393,272 59,126 105,717 143,137	0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.00
55,073,000 109,876,000 182,244,000 108,805,000 144,949,000 181,434,000 121,433,000 44,451,000 22,226,000 21,341,000 88,855,000 44,256,000 44,307,000 22,154,000	EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD  NZD Call EUR / Put USD  VSD Put USD / Call CNH Put USD / Call CNH Put USD / Call RWB Put USD / Call RWB Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD Put USD / Call TWD  Written Options AUD		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 23/06/2021 Expires 23/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 17/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24  Strike 0.74  Strike 6.38 Strike 1,113.00 Strike 72.35 Strike 1.32 Strike 27.55 Strike 27.50 Strike 27.75	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807) (2,301,937) (456,405) 117,662 64,855 46,203 176,644 (65,233) 21,090 89,126 450,347	46,247 446,683 240,071 261,838 253,879 369,780 310,999 1,929,497 85,990 215,454 150,159 280,399 393,272 59,126 105,717 143,137	0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.00
55,073,000 109,876,000 182,244,000 108,805,000 184,494,000 181,434,000 121,433,000 44,451,000 22,226,000 21,341,000 88,855,000 44,256,000 44,307,000 22,154,000	EUR  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Oall EUR / Put USD  Call EUR / Put USD  Put USD / Call CNH  Put USD / Call RUB  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD  Put USD / Call TWD  Written Options		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 30/09/2021 Expires 23/06/2021 Expires 23/06/2021 Expires 17/06/2021 Expires 17/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24  Strike 0.74  Strike 6.38 Strike 1,113.00 Strike 72.35 Strike 1.32 Strike 27.55 Strike 27.50	(509,044) 251,567 (195,049) (509,128) (340,110) (545,366) (454,807) (2,301,937) (456,405) 117,662 64,855 46,203 176,644 (65,233) 21,090 89,126	46,247 446,683 240,071 261,838 253,879 369,780 310,999 1,929,497 85,990 215,454 150,159 280,399 393,272 59,126 105,717 143,137	0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.00

Options – (Contin	Security Description			Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
						-45
	Written Options – (Continued) AUD – (Continued)					
	AOD - (Continueu)			(52,172)	(151,667)	(0.00)
	EUR					
(18,347,000)	Call EUR / Put ILS	Expires 03/06/2021	Strike 3.96	10,988	(67,831)	(0.00)
(18,347,000)	Call EUR / Put JPY	Expires 03/06/2021	Strike 133.00	(89,390)	(147,848)	(0.00)
(18,347,000)	Call EUR / Put SEK	Expires 03/06/2021	Strike 10.28	49,177	(1,339)	(0.00)
(18,235,000)	Call EUR / Put SEK	Expires 23/06/2021	Strike 10.25	34,363	(35,805)	(0.00)
(146,775,000)	Call EUR / Put USD Call EUR / Put USD	Expires 01/06/2021	Strike 1.22 Strike 1.21	653,740	(46,247)	(0.00)
(55,073,000) (109,876,000)	Call EUR / Put USD	Expires 03/06/2021 Expires 03/06/2021	Strike 1.21	(34,860) 591,246	(446,682) (240,070)	(0.01)
(182,244,000)	Call EUR / Put USD	Expires 03/00/2021 Expires 09/06/2021	Strike 1.23	689,483	(261,838)	(0.01)
(144,949,000)	Call EUR / Put USD	Expires 17/06/2021	Strike 1.24	273,823	(96,986)	(0.00)
			_	2,178,570	(1,344,646)	(0.03)
	USD			, ,,,,		(* * * )
(44,451,000)	Call USD / Put CNH	Expires 24/06/2021	Strike 6.48	42,851	(38,272)	(0.00)
(22,153,000)	Call USD / Put COP	Expires 03/06/2021	Strike 3,980.00	124,877	(731)	(0.00)
(22,237,000)	Call USD / Put ILS	Expires 10/06/2021	Strike 3.33	57,727	(4,425)	(0.00)
(22,226,000)	Call USD / Put KRW	Expires 24/06/2021	Strike 1,140.00	42,741	(34,161)	(0.00)
(22,088,000)	Call USD / Put MXN	Expires 03/06/2021	Strike 21.25	73,840	(177)	(0.00)
(22,154,000)	Call USD / Put TWD	Expires 17/06/2021	Strike 28.35	50,976	(6,358)	(0.00)
(22,314,000)	Call USD / Put ZAR	Expires 27/08/2021	Strike 15.50	12,741	(124,133)	(0.00)
(21,341,000)	Put USD / Call RUB	Expires 30/09/2021	Strike 72.35	15,280	(280,400)	(0.01)
(22,154,000)	Put USD / Call TWD	Expires 17/06/2021	Strike 27.75	(46,590)	(143,137)	(0.00)
				374,443	(631,794)	(0.01)
TOTAL WRITTEN C					(2,128,107)	(0.04)
TOTAL OPTIONS						
(cost USD 1,514,94	3)				1,337,821	0.02
Swap Contracts -	- 0.20%				Unrealised	% of
Net Local Notional					Unrealised Gain	% of Shareholders
Net Local Notional	0.20% Pay	Receive	Currency	Maturity Date	Gain	
Net Local Notional		Receive	Currency	Maturity Date	Gain	Shareholders
Net Local Notional	Pay	Receive Fixed 4.120%	BRL	Maturity Date 03/01/2022	Gain USD 280,994	Shareholders Equity
Net Local Notional Amount 568,125,000 535,503,510	Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320%	Fixed 4.120% Floating (BRL 1 month BRCDI)	BRL BRL	03/01/2022 02/01/2025	280,994 2,339,750	Shareholders Equity 0.01 0.04
Net Local Notional Amount 568,125,000 535,503,510 212,260,000	Pay Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR)	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000%	BRL BRL EUR	03/01/2022 02/01/2025 16/06/2023	280,994 2,339,750 6,318	0.01 0.04 0.00
Net Local Notional Amount 568,125,000 535,503,510 212,260,000 147,560,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR)	BRL BRL EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024	280,994 2,339,750 6,318 71,036	0.01 0.04 0.00 0.00
Net Local Notional Amount 568,125,000 535,503,510 212,260,000 147,560,000 162,180,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	BRL BRL EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2026	280,994 2,339,750 6,318 71,036 324,130	0.01 0.04 0.06 0.06 0.06 0.06 0.06
Net Local Notional Amount 568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 127,730,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	BRL BRL EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2026	280,994 2,339,750 6,318 71,036 324,130 635,446	0.01 0.04 0.06 0.06 0.06 0.07 0.01 0.01
Net Local Notional Amount  568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 127,730,000 139,980,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LURIBOR)	BRL BRL EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2026 16/06/2028	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698	0.01 0.04 0.00 0.00 0.00 0.01 0.01
568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 127,730,000 139,980,000 3,690,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	BRL BRL EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2026 16/06/2031 16/06/2031	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254	0.01 0.04 0.06 0.06 0.06 0.01 0.01 0.02 0.02
Net Local Notional Amount  568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 127,730,000 139,980,000 3,690,000 16,100,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.250%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	BRL BRL EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2026 16/06/2028 16/06/2031 16/06/2036	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.02 0.00 0.00 0.00
Net Local Notional Amount  568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 127,730,000 139,980,000 3,690,000 16,100,000 3,480,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.250% Fixed 0.000%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	BRL BRL EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2026 16/06/2038 16/06/2031 16/06/2041	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.01 0.0
Net Local Notional Amount  568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 127,730,000 139,980,000 3,690,000 16,100,000 3,480,000 200,027,230,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.250% Fixed 0.250% Fixed 1.250% Fixed 1.250%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 3 month EURIBOR)	BRL BRL EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2026 16/06/2026 16/06/2031 16/06/2036 16/06/2041 15/09/2051	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489 291,175	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.02 0.00 0.01 0.01
Net Local Notional Amount  568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 127,730,000 139,980,000 3,690,000 16,100,000 3,480,000 200,027,230,000 91,137,980,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.250% Fixed 0.000% Fixed 1.250% Fixed 1.250% Fixed 1.500%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR)	BRL BRL EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2026 16/06/2031 16/06/2031 16/06/2051 15/09/2023 15/09/2023	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489 291,175 49,190	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.02 0.00 0.01 0.00 0.01 0.00 0.01 0.00
568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 139,980,000 3,690,000 16,100,000 3,480,000 200,027,230,000 91,137,980,000 54,625,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.250% Fixed 1.250% Fixed 1.500% Fixed 6.400%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE)	BRL BRL EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2026 16/06/2031 16/06/2031 16/06/2041 16/06/2051 15/09/2023 15/09/2023	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489 291,175 49,190 82,839	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.02 0.00 0.01 0.00 0.01 0.00 0.01
Net Local Notional Amount  568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 127,730,000 139,980,000 3,690,000 3,480,000 200,027,230,000 91,137,980,000 54,625,000 293,750,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.250% Fixed 0.000% Fixed 1.250% Fixed 1.250% Fixed 1.500% Fixed 4.000% Fixed 4.000%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Floating (ZAR 3 month JIBAR)	BRL BRL EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2026 16/06/2028 16/06/2031 16/06/2031 15/09/2023 15/09/2023 15/09/2023	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489 291,175 49,190 82,839 31,759	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.00 0.00 0.00
568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 139,980,000 3,690,000 16,100,000 3,480,000 200,027,230,000 91,137,980,000 54,625,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.250% Fixed 1.250% Fixed 1.500% Fixed 6.400%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE)	BRL BRL EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2026 16/06/2031 16/06/2031 16/06/2041 16/06/2051 15/09/2023 15/09/2023	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489 291,175 49,190 82,839	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.02 0.00 0.01 0.00 0.01 0.00 0.01
568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 139,980,000 3,690,000 16,100,000 3,480,000 200,027,230,000 91,137,980,000 54,625,000 293,750,000 536,440,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.250% Fixed 0.000% Fixed 1.250% Fixed 1.500% Fixed 1.500% Fixed 4.400% Fixed 5.400% Fixed 5.500% Fixed 5.500% Fixed 5.500% Fixed 6.400% Fixed 6.400% Fixed 5.500% Fixed 5.500% Fixed 6.400% Fixed 5.500% Fixed 6.400% Fixed 5.500% Fixed 6.400% Fixed 5.500% Fixed 6.400% Fixed 6.400% Fixed 5.500% Fixed 6.400% Fixed 6.400%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Floating (ZAR 3 month JIBAR) Fixed 6.250%	BRL BRL EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2026 16/06/2026 16/06/2031 16/06/2031 16/06/2041 15/09/2023 15/09/2026 04/06/2031 16/06/2031	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489 291,175 49,190 82,839 31,759 557,229	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.01 0.0
568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 139,980,000 3,690,000 16,100,000 3,480,000 200,027,230,000 91,137,980,000 54,625,000 293,750,000 536,440,000	Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.250% Fixed 0.250% Fixed 1.250% Fixed 1.250% Fixed 4.000% Fixed 4.000% Fixed 1.250% Fixed 3.3 month JIBAR) Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR)	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Floating (ZAR 3 month JIBAR) Fixed 6.250%	BRL BRL EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2026 16/06/2026 16/06/2031 16/06/2031 16/06/2041 15/09/2023 15/09/2026 04/06/2031 16/06/2031	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489 291,175 49,190 82,839 31,759 557,229 98,758	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.01 0.0
568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 139,980,000 3,690,000 16,100,000 3,480,000 200,027,230,000 91,137,980,000 54,625,000 293,750,000 536,440,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.250% Fixed 0.250% Fixed 1.250% Fixed 1.250% Fixed 1.500% Fixed 4.000% Fixed 4.000% Fixed 3.500% Fixed 5.400%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Floating (ZAR 3 month JIBAR) Fixed 6.250%	BRL BRL EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2026 16/06/2026 16/06/2031 16/06/2031 16/06/2041 15/09/2023 15/09/2026 04/06/2031 16/06/2031	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489 291,175 49,190 82,839 31,759 557,229 98,758	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.02 0.00 0.01 0.00 0.01 0.00 0.00
568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 139,980,000 3,690,000 16,100,000 3,480,000 200,027,230,000 91,137,980,000 54,625,000 293,750,000 536,440,000 76,775,000	Pay  Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.550% Fixed 0.250% Fixed 1.250% Fixed 1.250% Fixed 4.000% Fixed 4.000% Fixed 1.250% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 6.400%	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Floating (ZAR 3 month JIBAR) Fixed 6.250% Fixed 7.750%	BRL BRL EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2026 16/06/2031 16/06/2031 16/06/2031 16/06/2051 15/09/2023 15/09/2023 15/06/2031 16/06/2031	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489 291,175 49,190 82,839 31,759 557,229 98,758 6,779,489	Shareholders Equity  0.01 0.04 0.06 0.00 0.01 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01
Net Local Notional Amount  568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 127,730,000 3,690,000 16,100,000 3,480,000 200,027,230,000 91,137,980,000 54,625,000 293,750,000 76,775,000  UNREALISED GAIN	Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.250% Fixed 0.000% Fixed 1.250% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.750% Fixed 1.500% Fixed 1.750% Fixed 1.800% Fixed 1.800% Fixed 1.800% Fixed 1.800% Fixed 1.900% Fixed	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Floating (ZAR 3 month JIBAR) Fixed 6.250% Fixed 7.750%	BRL BRL EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2028 16/06/2031 16/06/2031 16/06/2041 15/09/2023 15/09/2023 17/06/2031 16/06/2031	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489 291,175 49,190 82,839 31,759 557,229 98,758 6,779,489	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.00 0.01 0.00
Net Local Notional Amount  568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 139,980,000 16,100,000 3,480,000 200,027,230,000 91,137,980,000 54,625,000 293,750,000 076,775,000  UNREALISED GAIN 6,060,000 15,160,000	Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.00% Fixed 1.250% Fixed 1.250% Fixed 1.500% Fixed 4.000% Fixed 4.400% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 6.400% Fixed 6.400% Fixed 6.400% Fixed 6.400% Fixed 6.400% Fixed 6.400% Fixed 6.400% Fixed 6.400% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 6.400% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 0.000% Fixed	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (XRW 3 month LIBOR) Floating (ZAR 3 month JIBAR) Fixed 6.250% Fixed 7.750%  Fixed 1.000% Fixed 1.000%	BRL BRL EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2028 16/06/2031 16/06/2031 16/06/2041 15/09/2023 15/09/2023 15/09/2026 04/06/2031 16/06/2031	\$\frac{\text{Gain USD}}{280,994}\$ 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489 291,175 49,190 82,839 31,759 557,229 98,758 6,779,489  38,207 97,755 297,932	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.01 0.0
Net Local Notional Amount  568,125,000 535,503,510 212,260,000 147,560,000 127,730,000 139,980,000 3,690,000 16,100,000 200,027,230,000 91,137,980,000 54,625,000 293,750,000 076,775,000  UNREALISED GAIN 6,060,000 15,160,000 15,160,000	Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.250% Fixed 0.50% Fixed 0.50% Fixed 1.250% Fixed 1.250% Fixed 1.250% Fixed 1.250% Fixed 1.500% Fixed 1.250% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 5.50% Fix	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (XRN 1 month TIIE) Floating (ZAR 3 month JIBAR) Fixed 6.250% Fixed 7.750%  Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000%	BRL BRL EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2024 16/06/2031 16/06/2031 16/06/2031 16/06/2051 15/09/2026 04/06/2031 16/06/2031 16/06/2023 20/12/2022 20/12/2022	280,994 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489 291,175 49,190 82,839 31,759 557,229 98,758 6,779,489  38,207 97,755 297,932 169,661	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01
Net Local Notional Amount  568,125,000 535,503,510 212,260,000 147,560,000 162,180,000 139,980,000 16,100,000 3,480,000 200,027,230,000 91,137,980,000 54,625,000 293,750,000 076,775,000  UNREALISED GAIN 6,060,000 15,160,000	Interest Rate Swaps Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.50% Fixed 1.500% Fixed 1.250% Fixed 1.250% Fixed 1.250% Fixed 1.500% Fixed 1.250% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 5.400% Fixed 6.500% Fixed 6.500% Fixed	Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Floating (ZAR 3 month JIBAR) Fixed 6.250% Fixed 7.750%  Fixed 1.000% Fixed 1.000% Fixed 1.000%	BRL BRL EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	03/01/2022 02/01/2025 16/06/2023 16/06/2024 16/06/2028 16/06/2031 16/06/2031 16/06/2041 15/09/2023 15/09/2023 15/09/2026 04/06/2031 16/06/2031	\$\frac{\text{Gain USD}}{280,994}\$ 2,339,750 6,318 71,036 324,130 635,446 1,330,698 71,254 453,424 155,489 291,175 49,190 82,839 31,759 557,229 98,758 6,779,489  38,207 97,755 297,932 169,661 791,500	Shareholders Equity  0.01 0.04 0.00 0.00 0.01 0.01 0.01 0.0

et Local otional mount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% o Shareholders Equit
	Credit Default Swaps – (Continued)					
64,110,000	Floating (Brazilian Government International Bond)	Fixed 1.000%	USD	20/06/2024	455,840	0.0
17,830,000	Floating (Chile Government International Bond)	Fixed 1.000%	USD	20/06/2024	4,562	0.0
24,320,000	Floating (Colombia Government	Fixed 1.000%	USD	20/06/2024	47,445	0.0
53,160,000	International Bond) Floating (Peruvian Government	Fixed 1.000%	USD	20/06/2024	100,747	0.0
26,470,000	International Bond) Floating (Qatar Government	Fixed 1.000%	USD	20/06/2024	278,374	0.0
70,890,000	International Bond) Floating (Saudi Government	Fixed 1.000%	USD	20/06/2024	1,297,119	0.0
19,730,000	International Bond) Floating (Abu Dhabi Government	Fixed 1.000%	USD	20/12/2024	119,851	0.0
78,010,000	International Bond) Floating (Chile Government International	Fixed 1.000%	USD	20/12/2024	81,503	0.0
12,110,000	Bond) Floating (Philippine Government	Fixed 1.000%	USD	20/12/2024	366,385	0.0
	International Bond)	Fixed 1.000%	USD	20/12/2024	822,914	0.02
61,100,000	Floating (Qatar Government International Bond)					
81,960,000	Floating (Russian Foreign Bond - Eurobond)	Fixed 1.000%	USD	20/12/2024	2,141,069	0.04
18,960,000	Floating (Philippine Government International Bond)	Fixed 1.000%	USD	20/06/2025	171,578	0.00
13,840,000	Floating (Qatar Government International Bond)	Fixed 1.000%	USD	20/06/2025	229,639	0.00
20,730,000	Floating (Russian Foreign Bond - Eurobond)	Fixed 1.000%	USD	20/06/2025	148,968	0.0
3,210,000	Floating (Ukraine Government International Bond)	Fixed 5.000%	USD	20/06/2025	250,782	0.0
116,130,000	Floating (Indonesia Government	Fixed 1.000%	USD	20/12/2025	2,009,912	0.0
4,400,000	International Bond) Floating (Panama Government	Fixed 1.000%	USD	20/12/2025	53,718	0.00
1,000,000	International Bond) Floating (Qatar Government	Fixed 1.000%	USD	20/12/2025	3,786	0.00
2,150,000	International Bond) Floating (Russian Foreign Bond -	Fixed 1.000%	USD	20/12/2025	20,308	0.0
19,780,000	Eurobond) Floating (Saudi Government	Fixed 1.000%	USD	20/12/2025	403,300	0.0
229,430,000	International Bond) Floating (Markit CDX Emerging Markets	Fixed 1.000%	USD	20/06/2026	243,349	0.0
29,890,000	35 Version 1 Index) Floating (Turkey Government	Fixed 1.000%	USD	20/06/2026	176,068	0.0
	International Bond)					
NREALISED GAIN	ON CREDIT DEFAULT SWAPS				12,465,793	0.23
OTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				19,245,282	0.3
et Local otional					Unrealised Loss	% o Shareholders
mount	Pay	Receive	Currency	Maturity Date	USD	Equity
70.4.500.000	Interest Rate Swaps	F: 10.000%	551	00/04/0000	(4.000.400)	(0.00
794,520,000 547,430,000	Floating (BRL 1 month BRCDI) Fixed 5.800%	Fixed 3.390% Floating (BRL 1 month BRCDI)	BRL BRL	03/01/2022 02/01/2023	(1,068,199)	(0.02 (0.00
119,125,000	Floating (BRL 1 month BRCDI)	Fixed 4.230%	BRL	02/01/2023	(120,507) (435,234)	(0.00)
159,060,000	Floating (BRL 1 month BRCDI)	Fixed 4.930%	BRL	02/01/2024	(900,430)	(0.01)
557,025,000	Floating (BRL 1 month BRCDI)	Fixed 7.370%	BRL	02/01/2024	(98,362)	(0.00
341,475,000	Fixed 8.495%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	(82,282)	(0.00)
674,470,000	Floating (CNY 3 month LIBOR)	Fixed 2.500%	CNY	15/09/2023	(33,410)	(0.00
1,978,405,000	Fixed 4.700%	Floating (MXN 1 month TIIE)	MXN	14/06/2023	(126,956)	(0.00)
121,561,000	Floating (MXN 1 month TIIE)	Fixed 5.550%	MXN	10/06/2026	(165,343)	(0.00
1,184,070,000	Fixed 0.250%	Floating (PLN 3 month WIBOR)	PLN	16/12/2021	(156,501)	(0.00
936,225,000	Fixed 1.000%	Floating (PLN 6 month WIBOR)	PLN	16/06/2023	(532,670)	(0.00
237,990,000	Floating (PLN 6 month WIBOR)	Fixed 0.750%	PLN	16/12/2025	(1,915,901)	(0.04
	S ON INTEREST RATE SWAPS				(5,635,795)	(0.10
						-
	Credit Default Swaps					
24,530,000	Credit Default Swaps Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(16,975)	(0.00

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Swap	Contracts –	(Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
1,300,000	Credit Default Swaps – (Continued) Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(903)	(0.00)
8,950,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(6,193)	(0.00)
17,430,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(12,352)	(0.00)
32,790,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(23,489)	(0.00)
24,790,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(17,747)	(0.00)
30,740,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(21,710)	(0.00)
14,110,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(9,969)	(0.00)
7,140,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(4,941)	(0.00)
31,370,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(21,821)	(0.00)
13,010,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(9,115)	(0.00)
15,160,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(10,530)	(0.00)
21,570,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(13,778)	(0.00)
25,000,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(15,966)	(0.00)
27,910,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(17,893)	(0.00)
20,150,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(13,066)	(0.00)
7,340,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(4,759)	(0.00)
30,740,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(19,932)	(0.00)
13,070,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(8,284)	(0.00)
20,480,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(12,955)	(0.00)
8,860,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(5,418)	(0.00)
24,540,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(15,188)	(0.00)
7,470,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(4,614)	(0.00)
2,490,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,538)	(0.00)
25,860,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(15,396)	(0.00)
21,760,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(12,257)	(0.00)
11,550,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(6,778)	(0.00)
23,420,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(13,861)	(0.00)
25,870,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/12/2021	(146,664)	(0.00)
44,700,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/12/2021	(215,305)	(0.01)
8,430,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2022	(63,217)	(0.00)
8,620,000	Floating (Peruvian Government International Bond)	Fixed 1.000%	USD	20/12/2024	(4,103)	(0.00)
3,650,000	Floating (Ukraine Government International Bond)	Fixed 5.000%	USD	20/12/2024	(90,561)	(0.00)
2,940,000	Floating (Argentine Republic Government International Bond)	Fixed 5.000%	USD	20/12/2025	(541,803)	(0.01)

#### Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
	Credit Default Swaps – (Continued)					
1,160,000	Floating (Colombia Government International Bond)	Fixed 1.000%	USD	20/12/2025	(12,683)	(0.00)
159,230,000	Floating (iTraxx Asia ex-Japan IG Series 35 Version 1)	Fixed 1.000%	USD	20/06/2026	(1,298,876)	(0.03)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(2,714,639)	(0.05)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(8,350,434)	(0.15)
MARKET VALUE O					5,323,878,635	95.37
OTHER ASSETS A	ND LIABILITIES				258,405,758	4.63
SHAREHOLDERS'	EQUITY				5,582,284,393	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	uding derivatives (cost USD 5,811,160,693)				5,282,514,212	94.63
Unrealised gain on futu	ires contracts				558,315	0.01
Unrealised loss on futu					(1,475,486)	(0.03)
Unrealised gain on forv	ward currency contracts				34,716,067	0.62
Unrealised loss on forw	vard currency contracts				(50,481,446)	(0.90)
	ward currency contracts held for hedging purpos				48,062,284	0.86
	vard currency contracts held for hedging purpos	es			(2,247,980)	(0.04)
	ased options (cost USD 6,143,891)				3,465,928	0.06
	options (cost USD (4,628,948))				(2,128,107)	(0.04)
Unrealised gain on swa					19,245,282	0.35
Unrealised loss on swa	•				(8,350,434)	(0.15)
Other Assets and Liabi	lities				258,405,758	4.63
Shareholders' Equ	ity	•	•		5,582,284,393	100.00

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

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natwest Markets Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A. and UBS AG.

The counterparties for swap contracts were Bank of America N.A., Barclays Bank, Barclays Bank Plc., Barclays Capital, Inc., Citibank N.A., Credit Suisse, Deutsche Bank AG, JP Morgan Chase Bank N.A. and Morgan Stanley & Co. International Plc.

The maximum individual counterparty exposure as at 31 May 2021 is 0.52% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) This security has a step up coupon which moves to the second rate at a set date in the future.
- (d) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (e) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (f) A related party to Goldman Sachs Funds.
- (g) The yield for this fund as at 31 May 2021 was 0.011%.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Transferable se	ecurities admitted to an official exchange listing					
Bonds – 70.01% Azerbaijan						
•	Azerbaijan International Bond	USD	4.750%	18/03/2024	554,867	0.85
Bermuda						
	China Oil & Gas Group Ltd.	USD	5.500%	25/01/2023	556,502	0.85
264,000	Geopark Ltd.	USD	6.500%	21/09/2024	272,481	0.42
					828,983	1.27
Brazil						
	Banco Bradesco S.A. BRF S.A.	USD USD	3.200% 4.750%	27/01/2025 22/05/2024	483,953 953.089	0.74 1.46
000,000	J. 1. G. 1.	002		22,00,2021	1,437,042	2.20
Dritioh Virgin Iole	ando.				1,437,042	2.20
British Virgin Isla 210,000	Fortune Star BVI Ltd.	USD	5.950%	29/01/2023	216,305	0.33
	Fortune Star BVI Ltd.	USD	6.750%	02/07/2023	630,750	0.96
	Gold Fields Orogen Holdings BVI Ltd.	USD	5.125%	15/05/2024	480,525	0.74
	Huarong Finance 2019 Co., Ltd.	USD	3.750%	29/05/2024	139,000	0.21
	Huarong Finance II Co., Ltd. Studio City Finance Ltd.	USD USD	5.000% 6.000%	19/11/2025 15/07/2025	138,700 337,731	0.21 0.52
020,000	oldalo oligi i manoc zla.	002	0.00070	10/01/2020		
					1,943,011	2.97
<b>Canada</b> 580,000	MEGlobal Canada ULC	USD	5.000%	18/05/2025	652,088	1.00
Cayman Islands						
	21Vianet Group, Inc.	USD	7.875%	15/10/2021	1,152,705	1.76
340,000		USD	7.450%	31/07/2022	348,500	0.53
	DP World Salaam <sup>(c)</sup> Kaisa Group Holdings Ltd.	USD USD	6.000% 11.500%	Perp.	331,031 340,858	0.51 0.52
400,000		USD	5.625%	30/01/2023 27/02/2024	428,127	0.65
	NagaCorp Ltd.	USD	7.950%	06/07/2024	241,584	0.37
	Wynn Macau Ltd.	USD	5.500%	15/01/2026	1,049,935	1.61
340,000	Yuzhou Group Holdings Co., Ltd.	USD	7.850%	12/08/2026	297,759	0.46
					4,190,499	6.41
Chile 1 060 000	Empresa Nacional de Telecomunicaciones S.A.	USD	4.875%	30/10/2024	1,138,019	1.74
Colombia	Empresa Hadional de Tolecomanicaciones e.7.		4.01070	00/10/2024	1,100,010	1.77
	Banco Bilbao Vizcaya Argentaria Colombia S.A.	USD	4.875%	21/04/2025	1,175,714	1.80
810,000		USD	5.375%	19/02/2023	853,538	1.31
300,000	Banco de Bogota S.A.	USD	6.250%	12/05/2026	331,875	0.51
660,000	Bancolombia S.A.	USD	3.000%	29/01/2025	675,675	1.03
					3,036,802	4.65
Cyprus	MHP S.E.	USD	7.750%	10/05/2024	623,480	0.95
		035	7.730%	10/03/2024	023,400	0.50
Dominican Repu 480,000	Aeropuertos Dominicanos Siglo XXI S.A.	USD	6.750%	30/03/2029	507,600	0.78
	Dominican Republic International Bond	USD	5.500%	27/01/2025	740,181	1.13
					1,247,781	1.91
Guatemala						
600,000	Guatemala Government Bond	USD	5.750%	06/06/2022	630,271	0.97
620,000	Guatemala Government Bond	USD	4.500%	03/05/2026	681,019	1.04
					1,311,290	2.01
India	Adad Occas Franci I ID I 44 V/a Da					
550,000	Adani Green Energy UP Ltd. Via Prayatna Developers Pvt Ltd. Via Parampujya Solar Energy Pvt Ltd.	USD	6.250%	10/12/2024	611,546	0.94
250,000	Reliance Industries Ltd.	USD	5.400%	14/02/2022	258,103	0.39
					869,649	1.33
					,0.0	
200,000	Perusahaan Gas Negara Tbk PT	USD	5.125%	16/05/2024	221,515	0.34
1,070,000	Tower Bersama Infrastructure Tbk PT	USD	4.250%	21/01/2025	1,134,229	1.73
					1,355,744	2.07

					Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Contii Israel	nued)					
	Leviathan Bond Ltd. 144A <sup>(d)</sup>	USD	5.750%	30/06/2023	886,315	1.36
Ivory Coast						
250,000	Ivory Coast Government International Bond	USD	5.375%	23/07/2024	270,606	0.41
Luxembourg	Altica Financina C A	EUD	2.250%	45/04/2025	010.746	4.00
	Altice Financing S.A.	EUR	2.250%	15/01/2025	910,746	1.39
Mauritius 620.000	HTA Group Ltd.	USD	7.000%	18/12/2025	661,824	1.01
	MTN Mauritius Investments Ltd.	USD	5.373%	13/02/2022	615,783	0.94
460,000	MTN Mauritius Investments Ltd.	USD	4.755%	11/11/2024	492,094	0.76
					1,769,701	2.71
Mexico						
	Banco Nacional de Comercio Exterior SNC	USD	4.375%	14/10/2025	961,426	1.47
	Trust Fibra Uno Unifin Financiera SAB de CV	USD USD	5.250% 7.250%	30/01/2026 27/09/2023	359,500 331,464	0.55 0.51
	Unifin Financiera SAB de CV	USD	7.000%	15/01/2025	341,258	0.52
					1,993,648	3.05
Morocco					<u> </u>	
	Morocco Government International Bond	EUR	1.375%	30/03/2026	357,981	0.55
Netherlands						
	Bharti Airtel International Netherlands BV IHS Netherlands Holdco BV	USD	5.350%	20/05/2024	585,773	0.89
,	Lukoil International Finance BV	USD USD	7.125% 4.750%	18/03/2025 02/11/2026	711,539 648,217	1.09 0.99
	Metinvest BV	USD	8.500%	23/04/2026	226,456	0.35
580,000	NE Property BV	EUR	1.750%	23/11/2024	725,223	1.11
	OCINV	EUR	3.125%	01/11/2024	351,476	0.54
	PPF Telecom Group BV	EUR	2.125%	31/01/2025	376,782	0.58
450,000	VEON Holdings BV	USD	7.250%	26/04/2023	490,510	0.75
					4,115,976	6.30
Nigeria 1.150.000	SEPLAT Petroleum Development Co., Plc.	USD	7.750%	01/04/2026	1,190,250	1.82
	United Bank for Africa Plc.	USD	7.750%	08/06/2022	1,366,041	2.09
					2,556,291	3.91
Paraguay						
590,000	Paraguay Government International Bond	USD	4.625%	25/01/2023	625,437	0.96
Peru	Outside Branch OAA	1100	4.5000/	00/00/0000	447.000	0.04
	Cementos Pacasmayo SAA	USD	4.500%	08/02/2023	417,038	0.64
<b>Romania</b> 270,000	Romanian Government International Bond	EUR	2.875%	28/10/2024	359,154	0.55
South Africa						
	Growthpoint Properties International Pty Ltd.	USD	5.872%	02/05/2023	706,984	1.08
	South Africa Government International Bond	USD	4.665%	17/01/2024	237,198	0.36
	South Africa Government International Bond	USD	5.875%	16/09/2025	282,809	0.43
1,070,000	Transnet SOC Ltd.	USD	4.000%	26/07/2022	1,095,415	1.68
					2,322,406	3.55
Supranationals 400,000	African Export-Import Bank	USD	5.250%	11/10/2023	433,732	0.66
	African Export-Import Bank	USD	2.634%	17/05/2026	263,372	0.40
	Black Sea Trade & Development Bank	USD	3.500%	25/06/2024	349,173	0.54
540,000	Eastern & Southern African Trade & Development Bank	USD	5.375%	14/03/2022	554,386	0.85
560,000	Eastern & Southern African Trade & Development Bank	USD	4.875%	23/05/2024	584,377	0.89
					2,185,040	3.34
Turkey						
	Akbank TAS Anadolu Efes Biracilik Ve Malt Sanayii AS	USD USD	5.000% 3.375%	24/10/2022 01/11/2022	370,182 650,400	0.57 0.99
	Limak Iskenderun Uluslararasi Liman Isletmeciligi AS	USD	3.375% 9.500%	10/07/2036	208,000	0.99
	Mersin Uluslararasi Liman Isletmeciligi AS	USD	5.375%	15/11/2024	997,230	1.53
	Turkey Government International Bond	USD	5.750%	22/03/2024	206,566	0.32
	Turkey Government International Bond	USD	6.350% 4.250%	10/08/2024 13/03/2025	209,480 321,361	0.32 0.49
	Turkey Government International Bond	USD				

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds – (Conti		,		,		
Turkey – (Continu						
	Turkiye Garanti Bankasi AS	USD	5.875%	16/03/2023	658,679	1.01
	Turkiye Vakiflar Bankasi TAO	USD	5.250%	05/02/2025	217,452	0.33
	Turkiye Vakiflar Bankasi TAO Yapi ve Kredi Bankasi AS	USD USD	6.500% 5.850%	08/01/2026 21/06/2024	405,875 359,435	0.62 0.55
000,000	Tapi ve rivedi Balinadi Ale	005	0.00070	21/00/2024	4,604,660	7.05
Ukraine					4,004,000	7.00
	Ukraine Government International Bond	USD	7.750%	01/09/2023	346,620	0.53
480,000	Ukraine Government International Bond	USD	7.750%	01/09/2024	529,654	0.81
					876,274	1.34
United Arab Emir	<b>ates</b> NBK Tier 1 Financing Ltd. <sup>(c)</sup>	USD	3.625%	Dorn	402 225	0.7/
United States	Not her i Financing Ltd.\(\forall \)	050	3.025%	Perp.	482,325	0.74
	Brazil Loan Trust 1	USD	5.477%	24/07/2023	466,741	0.71
	Kosmos Energy Ltd.	USD	7.125%	04/04/2026	331,606	0.51
					798,347	1.22
Uzbekistan						
	National Bank of Uzbekistan	USD	4.850%	21/10/2025	523,825	0.80
480,000	Uzbek Industrial and Construction Bank ATB	USD	5.750%	02/12/2024	509,807	0.78
					1,033,632	1.58
TOTAL BONDS (cost USD 44,291	,187)				45,754,832	70.01
						% o
Holdings	Security Description				Market Value USD	Shareholders Equity
Mutual Funds – Ireland 1,495,184	2.29%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution	Class) <sup>(e)(f)</sup>			1,495,184	2.29
TOTAL MUTUAL (cost USD 1,495,					1,495,184	2.29
	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L	ISTING				
(cost USD 45,786	,371)				47,250,016	
						72.30
Holdings					Market Value	72.30 % or Shareholders
	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>		% o
Bonds - 22.95%	curities dealt in another regulated market	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value	% o
Bonds – 22.95% Bermuda	curities dealt in another regulated market	Currency	Interest Rate <sup>(a)</sup> 2.750%	Maturity Date <sup>(b)</sup> 17/06/2025	Market Value	% o
Bonds – 22.95% Bermuda	curities dealt in another regulated market				Market Value USD	% o Shareholders Equity
Bonds – 22.95% Bermuda 920,000 Brazil 620,000	curities dealt in another regulated market  Credicorp Ltd.  Embraer S.A.	USD	2.750% 5.150%	17/06/2025	Market Value USD 924,876 639,477	% o Shareholders Equity
Bonds – 22.95% Bermuda 920,000 Brazil 620,000	curities dealt in another regulated market Credicorp Ltd.	USD	2.750%	17/06/2025	Market Value USD 924,876	% oʻ Shareholders Equity
Bonds – 22.95% Bermuda 920,000 Brazil 620,000	curities dealt in another regulated market  Credicorp Ltd.  Embraer S.A.	USD	2.750% 5.150%	17/06/2025	Market Value USD 924,876 639,477	% o Shareholders Equity
Bonds - 22.95% Bermuda 920,000  Brazil 620,000 980,000  Cayman Islands	Credicorp Ltd.  Embraer S.A. Itau Unibanco Holding S.A.	USD USD USD	2.750% 5.150% 3.250%	17/06/2025 15/06/2022 24/01/2025	924,876 639,477 1,012,054 1,651,531	% o' Shareholders Equity  1.42  0.98 1.55
Bonds - 22.95% Bermuda 920,000  Brazil 620,000 980,000  Cayman Islands 1,200,000	Credicorp Ltd.  Embraer S.A. Itau Unibanco Holding S.A.  Grupo Aval Ltd.	USD USD USD	2.750% 5.150% 3.250% 4.750%	17/06/2025 15/06/2022 24/01/2025 26/09/2022	924,876 639,477 1,012,054 1,651,531	% o' Shareholders Equity  1.42  0.98 1.55 2.53
Bonds - 22.95% Bermuda 920,000  Brazil 620,000 980,000  Cayman Islands 1,200,000	Credicorp Ltd.  Embraer S.A. Itau Unibanco Holding S.A.	USD USD USD	2.750% 5.150% 3.250%	17/06/2025 15/06/2022 24/01/2025	924,876 639,477 1,012,054 1,651,531 1,240,278 1,141,399	% o' Shareholders Equity  1.42  0.98 1.55 2.53
Bonds – 22.95% Bermuda 920,000  Brazil 620,000 980,000  Cayman Islands 1,200,000 1,090,000	Credicorp Ltd.  Embraer S.A. Itau Unibanco Holding S.A.  Grupo Aval Ltd.	USD USD USD	2.750% 5.150% 3.250% 4.750%	17/06/2025 15/06/2022 24/01/2025 26/09/2022	924,876 639,477 1,012,054 1,651,531	% o Shareholders Equity  1.42  0.98 1.58 2.53
Bonds - 22.95% Bermuda 920,000  Brazil 620,000 980,000  Cayman Islands 1,200,000 1,090,000  Chile	Credicorp Ltd.  Embraer S.A. Itau Unibanco Holding S.A.  Grupo Aval Ltd.	USD USD USD	2.750% 5.150% 3.250% 4.750%	17/06/2025 15/06/2022 24/01/2025 26/09/2022	924,876 639,477 1,012,054 1,651,531 1,240,278 1,141,399	% o Shareholders Equity  1.42  0.98 1.55 2.53  1.91 1.74
Bonds – 22.95% Bermuda 920,000  Brazil 620,000 980,000  Cayman Islands 1,200,000 1,090,000  Chile 400,000	Credicorp Ltd.  Embraer S.A. Itau Unibanco Holding S.A.  Grupo Aval Ltd. Industrial Senior Trust	USD USD USD USD	2.750% 5.150% 3.250% 4.750% 5.500%	17/06/2025 15/06/2022 24/01/2025 26/09/2022 01/11/2022	924,876 639,477 1,012,054 1,651,531 1,240,278 1,141,399 2,381,677 436,300	% o Shareholders Equity  1.42  0.98 1.55  2.53  1.90 1.74  3.64
Bonds - 22.95% Bermuda 920,000  Brazil 620,000 980,000  Cayman Islands 1,200,000 1,090,000  Chile 400,000  Luxembourg 625,000	Credicorp Ltd.  Embraer S.A. Itau Unibanco Holding S.A.  Grupo Aval Ltd. Industrial Senior Trust  Embotelladora Andina S.A.  Hidrovias International Finance SARL	USD USD USD USD USD	2.750% 5.150% 3.250% 4.750% 5.500%	17/06/2025 15/06/2022 24/01/2025 26/09/2022 01/11/2022 01/10/2023	924,876 639,477 1,012,054 1,651,531 1,240,278 1,141,399 2,381,677 436,300	1.42 0.98 1.55 2.53 1.90 1.74 3.64
Bonds - 22.95% Bermuda 920,000  Brazil 620,000 980,000  Cayman Islands 1,200,000 1,090,000  Chile 400,000  Luxembourg 625,000	Credicorp Ltd.  Embraer S.A. Itau Unibanco Holding S.A.  Grupo Aval Ltd. Industrial Senior Trust  Embotelladora Andina S.A.	USD USD USD USD	2.750% 5.150% 3.250% 4.750% 5.500%	17/06/2025 15/06/2022 24/01/2025 26/09/2022 01/11/2022	924,876 639,477 1,012,054 1,651,531 1,240,278 1,141,399 2,381,677 436,300	% o Shareholders Equity  1.42  0.98 1.55 2.53  1.90 1.74 3.64
Bonds – 22.95% Bermuda 920,000  Brazil 620,000 980,000  Cayman Islands 1,200,000 1,090,000  Chile 400,000  Luxembourg 625,000	Credicorp Ltd.  Embraer S.A. Itau Unibanco Holding S.A.  Grupo Aval Ltd. Industrial Senior Trust  Embotelladora Andina S.A.  Hidrovias International Finance SARL	USD USD USD USD USD	2.750% 5.150% 3.250% 4.750% 5.500%	17/06/2025 15/06/2022 24/01/2025 26/09/2022 01/11/2022 01/10/2023	924,876 639,477 1,012,054 1,651,531 1,240,278 1,141,399 2,381,677 436,300	1.42 0.98 1.55 2.53 1.90 1.74 3.64
Bonds - 22.95% Bermuda 920,000  Brazil 620,000 980,000  Cayman Islands 1,200,000 1,090,000  Chile 400,000  Luxembourg 625,000 670,000	Credicorp Ltd.  Embraer S.A. Itau Unibanco Holding S.A.  Grupo Aval Ltd. Industrial Senior Trust  Embotelladora Andina S.A.  Hidrovias International Finance SARL Rumo Luxembourg SARL	USD USD USD USD USD	2.750% 5.150% 3.250% 4.750% 5.500%	17/06/2025 15/06/2022 24/01/2025 26/09/2022 01/11/2022 01/10/2023	924,876 639,477 1,012,054 1,651,531 1,240,278 1,141,399 2,381,677 436,300 654,114 706,926	1.42 0.98 1.55 2.53 1.90 1.74 3.64 0.67
Bonds - 22.95% Bermuda 920,000  Brazil 620,000 980,000  Cayman Islands 1,200,000 1,090,000  Chile 400,000  Luxembourg 625,000 670,000	Credicorp Ltd.  Embraer S.A. Itau Unibanco Holding S.A.  Grupo Aval Ltd. Industrial Senior Trust  Embotelladora Andina S.A.  Hidrovias International Finance SARL	USD USD USD USD USD	2.750% 5.150% 3.250% 4.750% 5.500%	17/06/2025 15/06/2022 24/01/2025 26/09/2022 01/11/2022 01/10/2023	924,876 639,477 1,012,054 1,651,531 1,240,278 1,141,399 2,381,677 436,300 654,114 706,926	1.42 0.98 1.55 2.53 1.90 1.74 3.64 0.67

Heldings County Presiden	Cumanau	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders'
Holdings Security Description	Currency	interest Rate(=/	Maturity Date	020	Equity
Bonds – (Continued) Mexico – (Continued)					
670,000 Grupo Bimbo SAB de CV <sup>(c)</sup>	USD	5.950%	Perp.	712,424	1.09
900,000 Grupo Cementos de Chihuahua SAB de CV	USD	5.250%	23/06/2024	927,378	1.42
				2,288,160	3.50
Netherlands					
290,000 Metinvest BV	USD	7.750%	23/04/2023	310,537	0.48
200,000 Syngenta Finance NV 500,000 VEON Holdings BV	USD USD	4.441% 4.000%	24/04/2023 09/04/2025	210,224 531,250	0.32 0.81
300,000 VEON Holdings BV	035	4.000 /6	09/04/2023		
				1,052,011	1.61
Panama	HCD	2.2750/	14/00/2025	206.066	0.47
300,000 Banco Latinoamericano de Comercio Exterior S.A. 520,000 Multibank, Inc.	USD USD	2.375% 4.375%	14/09/2025 09/11/2022	306,966 533,741	0.47 0.82
SES, SOO Makibalin, Inc.	002		00/11/2022		
				840,707	1.29
Paraguay	HCD	2.7500/	10/10/2025	650.075	1.01
670,000 Banco Continental S.A.E.C.A. 610,000 Telefonica Celular del Paraguay S.A.	USD USD	2.750% 5.875%	10/12/2025 15/04/2027	658,275 643,492	1.01 0.98
3 · <b>,</b>					
				1,301,767	1.99
Peru	USD	6.750%	22/11/2021	152.010	0.23
150,000 Corp Lindley S.A. 200,000 InRetail Consumer	USD	3.250%	23/11/2021 22/03/2028	152,010 193,125	0.23
870,000 SAN Miguel Industrias Pet S.A.	USD	4.500%	18/09/2022	876,362	1.34
				1,221,497	1.87
Supranationals				.,,	
490,000 ATP Tower Holdings LLC Via Andean Tower Partners Colombia SAS Via					
Andean Telecom Partners	USD	4.050%	27/04/2026	492,327	0.75
Turkey					
330,000 Akbank TAS	USD	6.800%	06/02/2026	346,516	0.53
United States					
200,000 Genting New York LLC Via GENNY Capital, Inc.	USD	3.300%	15/02/2026	200,738	0.31
500,000 MercadoLibre, Inc.	USD	2.375%	14/01/2026	498,750	0.76
				699,488	1.07
TOTAL BONDS				14 007 907	22.95
(cost USD 14,753,607)				14,997,897	
TOTAL TRANSFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (cost USD 14,753,607)				14,997,897	22.95
Other Transferable Committee					
Other Transferable Securities Bonds – 1.36%					
Mexico					
880,000 BBVA Bancomer S.A.	USD	6.750%	30/09/2022	890,136	1.36
TOTAL BONDS (cost USD 886,115)				890,136	1.36
TOTAL OTHER TRANSFERABLE SECURITIES					
(cost USD 886,115)				890,136	1.36
MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost USD 61,426,093)				63,138,049	96.61
Futures Contracts – (0.02%)					
•			Commitment	Unrealised	% of
Number of Contracts Security Description			Market Value USD	Gain USD	Shareholders' Equity
EUR					
(8) German Federal Republic Bonds 2YR Futures 08/06/2021		Short	(1,090,515)	487	0.00
(11) German Federal Republic Bonds 5Y Futures 08/06/2021		Short	(1,802,962)	3,345	0.00
			(2,893,477)	3,832	0.00

Futures Con	tracts – (Continued)						
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Gain USD	% o Shareholders Equity
79	USD US Treasury Notes 2YR Future	es 30/09/2021		Long	17,436,781	6,172	0.0
UNREALISED	GAIN ON FUTURES CONT	RACTS				10,004	0.0
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% o Shareholders Equity
(5) (118)	•			Short Short	(659,297) (14,610,797)	(922) (20,281)	(0.00 (0.03
					(15,270,094)	(21,203)	(0.03
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(21,203)	(0.03)
Forward Cui	rency Contracts – (0.10%	b)	Amount		Maturity	Unrealised Loss	% o
Currency	Bought	Currency	Sold		Date	USD	Equity
USD	2,905,347	EUR	2,441,332		25/06/2021	(65,962)	(0.10)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRA	стѕ			(65,962)	(0.10)
Share Class	Specific Forward Curren  Amount	cy Contracts – (	0.93%		Maturity	Unrealised Gain	% o
Currency	Bought	Currency	Sold		Date	USD	Equity
EUR	24,224,900	USD	28,850,730		25/06/2021	633,034	0.97
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRA	CTS HELD FOR HEDGING PU	RPOSES		633,034	0.97
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% of Shareholders Equity
USD	3,496,977	EUR	2,895,612		25/06/2021	(27,229)	(0.04)
GBP	330,512	USD CONTRA	469,500 CTS HELD FOR HEDGING PU	BBOSES	05/08/2021	(1,634) (28,863)	(0.00)
	LUE OF INVESTMENTS	RENCT CONTRA	C 13 HELD FOR HEDGING FO	RF03E3		(20,003)	(0.04)
(cost USD 61						63,665,059	97.42
OTHER ASSE	TS AND LIABILITIES					1,685,925	2.58
SHAREHOLD	ERS' EQUITY					65,350,984	100.00
						Narket Value	% o
TOTAL INVES	STMENTS					USD	Equity
Unrealised gain Unrealised loss Unrealised loss	s excluding derivatives (cost USD on futures contracts on futures contracts on forward currency contracts on forward currency contracts hel		200			63,138,049 10,004 (21,203) (65,962) 633,034	96.6° 0.0° (0.03 (0.10 0.9°
-	on forward currency contracts hel					(28,863) 1,685,925	(0.04 2.58
Shareholders	' Equity					65,350,984	100.00

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

The counterparties for forward currency contracts were BNP Paribas S.A., Deutsche Bank AG, HSBC Bank Plc., Standard Chartered Bank, State Street Bank & Trust and UBS AG. The maximum individual counterparty exposure as at 31 May 2021 is 0.49% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (d) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (e) A related party to Goldman Sachs Funds.
- (f) The yield for this fund as at 31 May 2021 was 0.011%.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Transferable se	ecurities admitted to an official exchange listing					
Bonds – 77.74% Austria	6					
500,000	Raiffeisen Bank International AG	EUR	6.000%	16/10/2023	572,270	0.15
1,500,000	Volksbank Wien AG	EUR	0.875%	23/03/2026	1,509,030	0.38
					2,081,300	0.53
<b>Belgium</b> 1,500,000	KBC Group NV	EUR	0.750%	01/03/2022	1,513,320	0.39
1,300,000	KBC Group NV	EUR	0.625%	10/04/2025	1,328,717	0.34
					2,842,037	0.73
British Virgin Isla	<b>ands</b> Fortune Star BVI Ltd.	EUR	4.350%	06/05/2023	558,491	0.14
	Global Switch Holdings Ltd.	EUR	1.500%	31/01/2024	1,964,461	0.50
					2,522,952	0.64
Bulgaria						
	Bulgaria Government International Bond	EUR	2.000%	26/03/2022	684,293	0.17
<b>Canada</b> 2,525,000	Canadian Imperial Bank of Commerce	EUR	0.375%	03/05/2024	2,559,289	0.65
Denmark						
	Danske Bank A/S	EUR	1.625%	15/03/2024	1,699,750	0.43
700,000	•	EUR EUR	0.875% 0.750%	03/12/2021 14/07/2021	704,522 100,128	0.18 0.03
	Nykredit Realkredit AS Nykredit Realkredit AS	EUR	0.500%	19/01/2022	2,913,659	0.03
	Nykredit Realkredit AS <sup>(c)</sup>	EUR	0.026%	02/06/2022	753,157	0.19
	Nykredit Realkredit AS	EUR	0.250%	20/01/2023	1,309,451	0.34
					7,480,667	1.91
Finland 700.000	Nokia OYJ	EUR	2.375%	15/05/2025	742,626	0.19
France						
2,400,000		EUR	0.375%	18/07/2023	2,424,912	0.62
1,900,000	ALD S.A.	EUR	0.375%	19/10/2023	1,918,772	0.49
	Altice France S.A.	EUR	2.500%	15/01/2025	346,616	0.09
	Banijay Entertainment SASU	EUR	3.500%	01/03/2025	991,828	0.25
	Banque Federative du Credit Mutuel S.A. BNP Paribas S.A.	EUR GBP	3.000% 5.750%	21/05/2024 24/01/2022	706,576 781,333	0.18 0.20
	BNP Paribas S.A.	EUR	1.125%	22/11/2023	1,367,705	0.20
	BPCE S.A.	EUR	1.125%	18/01/2023	1,532,055	0.39
	BPCE S.A.	EUR	4.625%	18/07/2023	659,334	0.17
2,200,000	Capgemini S.E.	EUR	1.250%	15/04/2022	2,227,126	0.57
500,000	Credit Agricole S.A. (c)	EUR	0.262%	20/04/2022	503,290	0.13
1,200,000	Credit Agricole S.A.	GBP	7.375%	18/12/2023	1,621,459	0.41
	Credit Agricole S.A.	EUR	3.000%	22/12/2024	842,766	0.21
	Crown European Holdings S.A.	EUR	3.375%	15/05/2025	755,104	0.19
,	Elis S.A.	EUR	1.201% 2.125%	03/04/2025	793,848	0.20
	Indigo Group SAS Loxam SAS	EUR EUR	3.500%	16/04/2025 03/05/2023	749,490 631,181	0.19 0.16
	Loxam SAS	EUR	2.875%	15/04/2026	349,219	0.09
	Nexans S.A.	EUR	3.750%	08/08/2023	852,784	0.22
	Pernod Ricard S.A.	EUR	(0.205%)	24/10/2023	4,823,088	1.23
	PSA Banque France S.A.	EUR	0.072%	22/01/2025	1,595,680	0.41
1,000,000	RCI Banque S.A.	EUR	0.750%	12/01/2022	1,003,920	0.26
	Societe Generale S.A.	EUR	(0.375%)	01/04/2022	2,731,077	0.70
	Societe Generale S.A.	EUR	0.500%	13/01/2023	1,314,664	0.34
	Societe Generale S.A.	GBP	1.875%	03/10/2024	835,131	0.21
	Sodexo S.A. SPIE S.A.	EUR EUR	0.500% 3.125%	17/01/2024 22/03/2024	2,415,256 1,053,140	0.62 0.27
	Thales S.A.	EUR	0.750%	23/01/2025	4,005,651	1.02
					39,833,005	10.17
Germany						
	ADLER Real Estate AG	EUR	1.500%	06/12/2021	301,268	0.08
	Bundesobligation—Series 182	EUR	(0.616%)	10/10/2025	1,129,898	0.29
	Commerciant AC	EUR	0.500%	06/12/2021	1,306,435	0.33
	Commerzbank AG Commerzbank AG	EUR EUR	1.500% 0.500%	21/09/2022 13/09/2023	255,728 860,931	0.07 0.22
000,000		2011	0.00070	. 3/00/2020	230,001	0.22

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% o Shareholders Equity
Bonds – (Contir	nued)					
Germany – (Conti	· ·					
	Commerzbank AG	EUR	0.100%	11/09/2025	950,332	0.24
	E.ON S.E.	EUR	(0.288%)	24/10/2022	1,455,988	0.37
7,090,000	Infineon Technologies AG	EUR EUR	0.750% (0.528%)	24/06/2023 04/07/2024	2,543,425 7,206,914	0.65 1.84
	Techem Verwaltungsgesellschaft 675 mbH	EUR	2.000%	15/07/2025	971,461	0.25
	Volkswagen Bank GmbH	EUR	0.750%	15/06/2023	3,915,642	1.00
	· ·				20,898,022	5.34
Guernsey	Credit Suisse Group Funding Guernsey Ltd.	EUR	1.250%	14/04/2022	3,441,004	0.88
Hong Kong	Credit Suisse Group Furnaing Guerrisey Ltd.	LOIX	1.230 /6	14/04/2022	3,441,004	0.00
	CNAC HK Finbridge Co., Ltd.	EUR	1.750%	14/06/2022	211,719	0.05
Indonesia	Indonesia Covernment International Band	EUD	2 9759/	09/07/2021	1 225 247	0.24
	Indonesia Government International Bond Indonesia Government International Bond	EUR EUR	2.875% 2.625%	08/07/2021 14/06/2023	1,225,347 3,137,940	0.31
2,500,000	madriesia Government international Bond	LOIX	2.02370	14/00/2023	4,363,287	1.11
Ireland					4,000,201	
	Abbott Ireland Financing DAC	EUR	0.875%	27/09/2023	1,795,150	0.46
450,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust	USD	4.450%	16/12/2021	376,646	0.09
	AIB Group Plc.	EUR	1.500%	29/03/2023	2,752,735	0.70
	AIB Group Plc.	EUR	2.250%	03/07/2025	622,967	0.16
	Bank of Ireland Group Plc. <sup>(c)</sup> Dell Bank International DAC	EUR EUR	0.750%	08/07/2024	965,276	0.25 0.30
	Fresenius Finance Ireland Plc.	EUR	0.625% 1.500%	17/10/2022 30/01/2024	1,163,018 752,361	0.19
					8,428,153	2.15
Isle Of Man						
	Playtech Plc.	EUR	3.750%	12/10/2023	768,450	0.20
525,000	Banco BPM SpA	EUR	6.375%	31/05/2021	525,081	0.13
	Banco BPM SpA	EUR	1.750%	28/01/2025	754,276	0.19
	FCA Bank SpA	EUR	(0.407%)	15/11/2021	352,247	0.09
	FCA Bank SpA	EUR	0.250%	28/02/2023	1,156,371	0.30
625,000	FCA Bank SpA	EUR	0.125%	16/11/2023	627,013	0.16
475,000	FCA Bank SpA	EUR	0.009%	16/04/2024	474,862	0.12
	Ferrovie dello Stato Italiane SpA	EUR	3.500%	13/12/2021	408,036	0.10
	Intesa Sanpaolo SpA	EUR	2.000%	18/06/2021	1,698,985	0.43
	Intesa Sanpaolo SpA	EUR	0.054%	04/07/2024	848,966	0.22
	Italy Buoni Ordinari del Tesoro BOT	EUR	(0.531%)	14/07/2021	8,355,344	2.13
	Italy Buoni Poliennali Del Tesoro	EUR	(0.432%)	15/07/2022	833,218	0.21
1,375,000	Italy Buoni Poliennali Del Tesoro 144A <sup>(d)</sup>	EUR EUR	3.750%	01/08/2021	9,891,686	2.53
	Telecom Italia SpA	EUR	1.625% 4.000%	30/04/2026 11/04/2024	1,359,834 1,051,976	0.35 0.27
	UniCredit SpA	EUR	6.950%	31/10/2022	851,214	0.27
	UniCredit SpA	EUR	(0.057%)	18/01/2023	839,314	0.22
					30,028,423	7.67
Ivory Coast	han Oard Oard and Bard	FUD	5.4050/	45/00/0005	000.400	0.46
	Ivory Coast Government International Bond	EUR	5.125%	15/06/2025	606,109	0.16
	Asahi Group Holdings Ltd.	EUR	0.010%	19/04/2024	1,427,850	0.36
	NTT Finance Corp.	EUR	0.010%	03/03/2025	3,233,643	0.83
775,000	SoftBank Group Corp.	EUR	4.000%	20/04/2023	820,074	0.21
					5,481,567	1.40
<b>Jersey</b> 575,000	Adient Global Holdings Ltd.	EUR	3.500%	15/08/2024	593,440	0.15
Kazakhstan	Kazakhatan Cayaramant International Bond	EUD	4.5500/	00/44/0000	444.005	0.11
Luxembourg	Kazakhstan Government International Bond	EUR	1.550%	09/11/2023	414,325	0.11
	ADLER Group S.A.	EUR	1.875%	14/01/2026	986,935	0.25
	Becton Dickinson Euro Finance SARL	EUR	0.632%	04/06/2023	1,571,839	0.40
	Blackstone Property Partners Europe Holdings SARL	EUR	1.400%	06/07/2022	1,720,451	0.44
	Blackstone Property Partners Europe Holdings SARL	EUR	0.500%	12/09/2023	2,168,662	0.55
2,130,000	Bidditotorio i roporty i di tiroro Edropo i fordingo or tite					

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Bonds – (Contin	ued)					
Luxembourg – (Co	ontinued)					
	Lincoln Financing SARL	EUR	3.625%	01/04/2024	1,143,000	0.29
2,825,000	Logicor Financing SARL	EUR	1.500%	14/11/2022	2,879,099	0.74
	Logicor Financing SARL	EUR	2.250%	13/05/2025	966,168	0.25
	Medtronic Global Holdings S.C.A.	EUR	0.375%	07/03/2023	1,923,123	0.49
575,000	SIG Combibloc PurchaseCo SARL	EUR	2.125%	18/06/2025	607,994	0.16
					15,327,632	3.92
<b>Mexico</b> 2,680,000	Mexico Government International Bond	EUR	1.375%	15/01/2025	2,803,267	0.72
Netherlands						
2,125,000	ABN AMRO Bank NV	EUR	7.125%	06/07/2022	2,292,174	0.59
700,000	Airbus S.E.	EUR	1.625%	07/04/2025	742,504	0.19
3,275,000	Bunge Finance Europe BV	EUR	1.850%	16/06/2023	3,388,151	0.87
2,000,000	Cooperatieve Rabobank UA	EUR	4.125%	14/09/2022	2,109,320	0.54
750,000	Daimler International Finance BV	EUR	0.875%	09/04/2024	771,488	0.20
1,450,000	E.ON International Finance BV	EUR	0.750%	30/11/2022	1,468,893	0.38
725,000	EDP Finance BV	EUR	1.125%	12/02/2024	749,324	0.19
3,000,000	ING Groep NV	EUR	0.750%	09/03/2022	3,027,150	0.77
	ING Groep NV	USD	3.150%	29/03/2022	547,244	0.14
	LeasePlan Corp. NV	EUR	0.750%	03/10/2022	354,396	0.09
	Novo Nordisk Finance Netherlands BV	EUR	(0.216%)	04/06/2024	1,282,931	0.33
	OI European Group BV	EUR	3.125%	15/11/2024	756,907	0.19
	PACCAR Financial Europe BV	EUR	(0.296%)	03/03/2023	703,654	0.18
	PPF Telecom Group BV	EUR	2.125%	31/01/2025	748,476	0.19
	Q-Park Holding I BV	EUR	1.500%	01/03/2025	587,574	0.15
	RELX Finance BV	EUR	(0.154%)	18/03/2024	401,756	0.10
4,550,000		EUR	2.000%	11/05/2024	4,794,517	1.22
	Stellantis NV	EUR	3.375%	07/07/2023	1,170,312	0.30
	United Group BV	EUR	4.875%	01/07/2024	735,813	0.19
	Upjohn Finance BV	EUR	0.816%	23/06/2022	1,565,825	0.40
	Vonovia Finance BV	EUR	0.875%	10/06/2022	1,417,514	0.40
	Vonovia Finance BV	EUR	0.125%	06/04/2023	703,633	0.30
	Wintershall Dea Finance BV	EUR	0.452%	25/09/2023	606,150	0.15
	ZF Europe Finance BV	EUR	2.000%	23/02/2026	1,006,450	0.13
					31,932,156	8.16
New Zealand	ANZ New Zealand Int'l Ltd.	EUR	0.625%	01/06/2021	1,600,000	0.41
North Macedonia					,,,,,,,,	
	North Macedonia Government International Bond	EUR	3.975%	24/07/2021	382,286	0.10
	North Macedonia Government International Bond	EUR	5.625%	26/07/2023	1,911,003	0.49
1,740,000	North Maddania Government international Bond	2010	0.02070	20/01/2020	2,293,289	0.59
Norway					2,293,209	0.55
•	Adevinta ASA	EUR	2.625%	15/11/2025	642,880	0.16
Romania						
	Romanian Government International Bond	EUR	2.750%	29/10/2025	4,635,963	1.18
Spain	B B'' W A 4 5 5 5					
	Banco Bilbao Vizcaya Argentaria S.A.	EUR	0.750%	11/09/2022	1,520,910	0.39
, ,	Banco de Sabadell S.A.	EUR	0.875%	05/03/2023	1,423,422	0.36
	Banco Santander S.A.	EUR	1.375%	09/02/2022	2,227,940	0.57
, ,	Banco Santander S.A.	EUR	1.125%	17/01/2025	1,655,936	0.42
	CaixaBank S.A.	EUR	1.125%	12/01/2023	2,755,134	0.71
	CaixaBank S.A.	EUR	1.750%	24/10/2023	625,644	0.16
	Santander Consumer Finance S.A.	EUR	0.500%	04/10/2021	702,324	0.18
	Spain Government Bond	EUR	0.350%	30/07/2023	6,039,646	1.54
1,290,000	Spain Government Bond 144A <sup>(d)</sup>	EUR	2.750%	31/10/2024	1,430,068	0.37
					18,381,024	4.70
Sweden	Intrum AB	ELID	0.7500/	15/07/2022	007 000	0.00
	Intrum AB	EUR	2.750%	15/07/2022	837,830	0.22
	Intrum AB	EUR	3.125%	15/07/2024	586,598	0.15
	Svenska Handelsbanken AB <sup>(c)</sup>	EUR	1.250%	02/03/2028	1,632,048	0.42
	Verisure Holding AB	EUR	3.500%	15/05/2023	509,265	0.13
	Verisure Holding AB <sup>(c)</sup>	EUR	4.751%	15/04/2025	204,525	0.05
750,000	Volvo Treasury AB	EUR	0.125%	17/09/2024	754,732	0.19
						1.16

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Bonds – (Contir	nued)					
Switzerland			. ====			
	UBS Group AG UBS Group AG	EUR EUR	1.750% 2.125%	16/11/2022 04/03/2024	2,575,750 1,380,041	0.66 0.35
1,300,000	OBS GIOUP AG	LUIX	2.125/0	04/03/2024	3,955,791	1.01
Turkey					0,000,701	1.01
-	Turkey Government International Bond	EUR	4.350%	12/11/2021	1,423,642	0.36
United Kingdom	(4)					
1,000,000	Barclays Plc. (c)	EUR	0.625%	14/11/2023	1,011,390	0.26
2,675,000 2,400,000	Barclays Plc. <sup>(c)</sup> Diageo Finance Plc.	EUR EUR	3.375% 0.125%	02/04/2025	2,917,542	0.74 0.62
	FCE Bank Plc.	EUR	0.869%	12/10/2023 13/09/2021	2,418,912 1,302,340	0.02
	Lloyds Banking Group Plc. (c)	EUR	0.625%	15/01/2024	303,567	0.08
1,600,000	Natwest Group Plc.	EUR	2.500%	22/03/2023	1,675,200	0.43
	. (-)	EUR	2.000%	04/03/2025	973,655	0.25
600,000	NatWest Markets Plc.(c)	EUR	0.178%	18/06/2021	600,192	0.15
1,750,000	NatWest Markets Plc.	EUR	0.625%	02/03/2022	1,764,333	0.45
1,681,000	Standard Chartered Plc.	EUR	1.625%	13/06/2021	1,682,160	0.43
275,000	Tritax EuroBox Plc.	EUR	0.950%	02/06/2026	274,043	0.07
	Virgin Money UK Plc. (c)	EUR	0.375%	27/05/2024	703,486	0.18
700,000	Vodafone Group Plc.	EUR	1.125%	20/11/2025	734,251	0.19
					16,361,071	4.18
United States	AbbVie, Inc.	EUR	1.500%	15/11/2023	1,973,720	0.50
	American International Group, Inc.	EUR	1.500%	08/06/2023	3.060.680	0.30
	American Tower Corp.	USD	3.500%	31/01/2023	1,165,946	0.30
	AT&T, Inc.	EUR	2.650%	17/12/2021	706,272	0.18
	AT&T, Inc.	EUR	1.450%	01/06/2022	962,578	0.25
1,050,000		EUR	1.050%	05/09/2023	1,075,420	0.27
900,000	Athene Global Funding	EUR	1.125%	02/09/2025	932,931	0.24
800,000	Ball Corp.	EUR	4.375%	15/12/2023	888,296	0.23
1,050,000	Bank of America Corp.	EUR	1.625%	14/09/2022	1,076,901	0.27
1,775,000	Bank of America Corp. (c)	EUR	0.244%	04/05/2023	1,784,940	0.46
	Bank of America Corp. (c)	EUR	1.379%	07/02/2025	2,722,807	0.70
2,700,000		EUR	1.401%	24/05/2023	2,776,329	0.71
750,000	Belden, Inc.	EUR	2.875%	15/09/2025	761,580	0.19
	Berry Global, Inc.	EUR USD	0.684%	15/01/2025	1,011,190	0.26 0.14
650,000 550,000	Capital One Financial Corp. Citigroup, Inc.	USD	2.600% 2.900%	11/05/2023 08/12/2021	556,151 457,429	0.14
400,000		EUR	0.500%	29/01/2022	402,336	0.12
550,000	•	USD	4.050%	30/07/2022	471,584	0.10
2,450,000	Citigroup, Inc. (c)	EUR	(0.375%)	21/03/2023	2,466,611	0.63
	Citigroup, Inc.	EUR	1.750%	28/01/2025	2,257,260	0.58
750,000		EUR	3.250%	15/05/2025	763,320	0.19
900,000	Danaher Corp.	EUR	1.700%	30/03/2024	945,081	0.24
1,450,000	Expedia Group, Inc.	EUR	2.500%	03/06/2022	1,477,419	0.38
1,100,000	Fidelity National Information Services, Inc.	EUR	0.125%	03/12/2022	1,105,082	0.28
800,000	Fidelity National Information Services, Inc.	EUR	0.750%	21/05/2023	813,008	0.21
	Fiserv, Inc.	EUR	0.375%	01/07/2023	1,817,550	0.46
	General Electric Co.	EUR	0.375%	17/05/2022	1,810,080	0.46
		EUR	0.875%	17/05/2025	1,128,160	0.29
	General Motors Financial Co., Inc.	EUR	0.955%	07/09/2023	1,427,468	0.36
2,400,000	General Motors Financial Co., Inc.	EUR	2.200%	01/04/2024	2,538,144	0.65
	International Flavors & Fragrances, Inc. IQVIA, Inc.	EUR	0.500%	25/09/2021	1,953,744	0.50
	Kellogg Co.	EUR	1.750%	15/03/2026	935,235	0.24
1,450,000	Kellogg Co. Kellogg Co.	EUR EUR	0.800%	17/11/2022 17/05/2024	1,473,171 1,598,592	0.38 0.41
	McDonald's Corp.	EUR	(0.059%) (0.189%)	15/11/2023	2,161,509	0.41
500,000	McKesson Corp.	EUR	0.625%	17/08/2021	500,820	0.55
1,500,000	Metropolitan Life Global Funding I	EUR	1.250%	17/09/2021	1,507,695	0.13
1,100,000	Morgan Stanley	EUR	(0.285%)	02/12/2022	1,121,340	0.29
950,000	Morgan Stanley	EUR	1.875%	30/03/2023	987,022	0.25
2,425,000	Nasdaq, Inc.	EUR	1.750%	19/05/2023	2,503,158	0.64
	National Grid North America, Inc.	EUR	0.750%	08/08/2023	2,624,157	0.67
700,000	Netflix, Inc.	EUR	3.000%	15/06/2025	762,937	0.19
	Sealed Air Corp.	EUR	4.500%	15/09/2023	868,000	0.22
800,000						
	•	EUR	0.250%	03/12/2024	1,942,383	0.50

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Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States - (C						
	Wells Fargo & Co. Wells Fargo Bank NA	EUR GBP	1.500% 5.250%	12/09/2022 01/08/2023	1,381,617 1,335,651	0.35 0.34
1,000,000	Wollo Fulgo Bulk W	ODI		0 1700/2020	66,464,415	16.98
TOTAL BONDS					00,404,415	10.90
(cost EUR 303,17	74,371)				304,326,796	77.74
						% of
Holdings	Security Description				Market Value EUR	Shareholders' Equity
Mutual Funds –	4.31%					
Ireland 1,706	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) <sup>(e)(f)</sup>				16,868,240	4.31
TOTAL MUTUAL						
(cost EUR 16,877	7,562)				16,868,240	4.31
TOTAL TRANSFE (cost EUR 320,05	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 51,933)	i			321,195,036	82.05
						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	Shareholders' Equity
		Currency	merest rate	maturity Date		Equity
	curities dealt in another regulated market					
Bonds – 1.74% Cayman Islands						
1,100,000	Avolon Holdings Funding Ltd. 144A <sup>(d)</sup>	USD	3.625%	01/05/2022	925,427	0.23
France						
	BNP Paribas S.A. 144A <sup>(d)</sup> BPCE S.A. 144A <sup>(d)</sup>	USD USD	2.950% 3.000%	23/05/2022 22/05/2022	1,517,812 1,139,636	0.39 0.29
	Credit Agricole S.A. 144A <sup>(d)</sup>	USD	3.750%	24/04/2023	480,689	0.12
,	• • • • • • • • • • • • • • • • • • •				3,138,137	0.80
Netherlands					0,100,101	0.00
	Cooperatieve Rabobank UA	USD	3.950%	09/11/2022	1,122,699	0.29
United States						
	AbbVie, Inc.	USD USD	5.000% 0.592%	15/12/2021 25/08/2031	874,386	0.22 0.05
	Alaska Student Loan Corp. "A" <sup>(c)</sup> Keurig Dr Pepper, Inc.	USD	4.057%	25/05/2023	183,363 575,201	0.03
00 1,000	Today 2.1. oppor, inc.	002		20,00,2020	1,632,950	0.42
TOTAL BONDS					1,002,000	0.42
(cost EUR 7,200,	013)				6,819,213	1.74
	t Backed Obligations – 4.37%					
United States	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(c)(d)</sup>	USD	3.842%	25/08/2050	1,328,969	0.34
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2048	4,409,869	1.13
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/11/2050	7,063,308	1.80
	Government National Mortgage Association (GNMA)	USD	5.000%	20/08/2045	43,942	0.01
2,537,346	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2047	2,293,382	0.59
	Government National Mortgage Association (GNMA)	USD	5.500%	20/01/2048	77,267	0.02
	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2048	879,538	0.22
1,137,452	Government National Mortgage Association (GNMA)	USD	4.500%	20/01/2049	1,005,302	0.26
TOTAL ACENCIE	ES ASSET BACKED OBLIGATIONS				17,101,577	4.37
(cost EUR 17,493					17,101,577	4.37
-	Asset Backed Obligations – 6.17%					
Cayman Islands 950,000	Bain Capital Credit CLO Ltd. 2021-1A "A" 144A(c)(d)	USD	1.245%	18/04/2034	779,487	0.20
	CFIP CLO Ltd. 2017-1A "A" 144A <sup>(c)(d)</sup>	USD	1.410%	18/01/2030	1,230,665	0.31
	ICG US CLO Ltd. 2014-1A "A1R" 144A <sup>(c)(d)</sup>	USD	1.408%	20/01/2030	859,893	0.22
	ICG US CLO Ltd. 2015-1A "A1R" 144A <sup>(c)(d)</sup>	USD	1.330%	19/10/2028	1,566,829	0.40
1,000,000	ICG US CLO Ltd. 2016-1A "CRR" 144A(c)(d)	USD	0.000%	29/04/2034	822,492	0.21
	ICG US CLO Ltd. 2017-1A "DRR" 144A <sup>(c)(d)</sup>	USD	0.000%	28/07/2034	2,056,020	0.53
	Madison Park Funding XXX Ltd. 2018-30A "A" 144A(c)(d)	USD	0.934%	15/04/2029	986,954	0.25
1,000,000	Marble Point CLO XIV Ltd. 2018-2A "A1R" 144A <sup>(c)(d)</sup>	USD	1.468%	20/01/2032	823,555	0.21

							% of	
Cayman Islands - Continued   Continued	Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>			
B80,000   Nassau Ltd. 2017-LIA "AL" -144A***********************************	Non-Agencie	es Asset Backed Obligations – (Continued)						
B00,000   Neutherger Berman Loan Advisence CLO 31 Ltd. 2019-31A 'TDR' 144A   File   D.   0.000%; 2010-2023   588,207   0.17   227,304   0.00   0.000								
227,014   COP CIL List 2015-10"A15" A44A <sup>(MO)</sup>   USD   0.996%, 2861000207   24,032,035   0.68     2,031,000   Venture 41 CLO List 2021-41A"A1N" 144A <sup>(MO)</sup>   USD   1.533%, 200172034   2,232,036   0.59     2,031,000   Venture 41 CLO List 2021-41A"A1N" 144A <sup>(MO)</sup>   USD   1.533%, 200172032   2,232,036   0.59     2,000,000   Primose Residential 2021-1 DAC"A <sup>(A)</sup>   EUR   0.189%, 2403,206   59,645   0.23     3,945,000   Primose Residential 2021-1 DAC"A <sup>(A)</sup>   USD   1.389%, 24017202   1,173,405   0.20     3,945,000   Venture 41 CLO List 2014-2A"A1AR" 144A <sup>(MO)</sup>   USD   1.389%, 20117202   1,173,405   0.20     4,025,727   USD   USD   0.381%, 20017203   1,173,405   0.20     4,025,727   USD   0.081%, 20017203   0.00   0.00     5,000   USD   0.08206   0.00   0.00   0.00     5,000   USD   0.08206   0.00   0.00   0.00     6,000   USD   0.08206   0.00   0.00   0.00     6,000   USD   0.08206   0.00   0.00   0.00     6,000   USD   0.094%, 2003,200   0.15 0.00     6,000   USD   0.094%, 2003,200   0.15 0.00     6,000   USD   0.094%, 2003,200   0.15 0.00     6,000   USD   0.094%, 2003,200   0.15 0.00     6,000   USD   0.094%, 2003,200   0.15 0.00     6,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,000   USD   0.094%, 2003,200   0.15 0.00     7,0								
Section   Sect								
Persistang   Per	, -							
Interest								
Name	2,031,0	venture 41 GLO Etti. 2021-41A ATN 144A	030	1.555 /6	20/01/2034			
Secretary   1,25,727   Saranac Clo Vil Ltd. 2014-2A "A1AR" 144A clid   USD   1,365%   2011/2028   1,173,405   0,300	Iroland					15,420,594	3.94	
1.46.727   Saranac Clo VII Lid. 2014-2A 741AR 144A(SIGN)   USD   1.885%   2011/12/28   1.173,405   0.30		000 Primrose Residential 2021-1 DAC "A"(c)	EUR	0.189%	24/03/2061	898,461	0.23	
United Kingdom		(a)(d)						
2.519.113   Ripom Mortgages Pic 11X 'Art 'Go'   GBP   0.881%   20082056   2.937.724   0.75   732.845   Stration Mortgage Funding Pic 2019-1 'Art'Go'   GBP   0.934%   20032056   1.158.966   0.28   0.29   0.934%   20032056   1.158.966   0.28   0.29   0.934%   2.0032056   1.158.966   0.28   0.29   0.934%   0.0032056   1.158.966   0.28   0.28   0.28   0.934%   0.0032056   1.158.966   0.28   0.28   0.28   0.934%   0.0032056   1.158.966   0.28   0.2			USD	1.385%	20/11/2029	1,173,405	0.30	
T32,845   Stratton Mortgage Funding No. 2019-1*A****   GBP   0.934%   2003/2058   8.57,454   0.22   995,819   Tower Bridge Funding No. 2 Pic. "A****   GBP   0.934%   2003/2058   1,158,906   0.29			CRP	0.881%	20/08/2056	2 037 724	0.75	
Sept   1000								
Market Value   Filters   Filters   Filters								
United States	000,0	710 Total Bridge Fullating No 2 Fio. 70	OBI		20/00/2000			
19,010 Brazos Higher Education Authority, Inc. 2011-2"A2" <sup>(c)</sup> USD 1,026% 2507/2029 15,710 0.00 42,843 Montana Higher Education Nation Assistance Agency 2006-1"A3" <sup>(c)</sup> USD 0,316% 25(10)2035 289,017 0.07 1,714,057 SLC Student Loan Trust 2007-1 "A4" <sup>(c)</sup> USD 0,216% 15(05/2029 1,398,138 0.36	Linited Ctetes					4,954,084	1.20	
42,843 Montana Higher Education Student Assistance Corp. 2012-1"AZ****(Corp. 1987) 1989 1989 2016/2030 35,337 0.01 334,3862 Pennsylvania Higher Education Assistance Agency 2006-1"A3**(Corp. 1989) 1980 0.216% 15/05/2029 1,398,138 0.36 1,714,057 SLC Student Loan Trust 2007-1 "A4**(Corp. 1989) 1980 0.216% 15/05/2029 1,398,138 0.36 1,718,202 0.44  TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (Cost EUR 24,282,442) 24,164,746 6.17  TOTAL TRANSFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (cost EUR 24,282,442) 48,085,536 12.28  Other Transferable Securities  Bonds - 0.26% 1,000,000 Newell Brands, Inc. EUR 3.750% 01/10/2021 1,012,365 0.26  TOTAL BONDS (cost EUR 1,011,951) 1,012,365 0.26  TOTAL TOTHER TRANSFERABLE SECURITIES (cost EUR 1,011,951) 1,012,365 0.26  MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost EUR 370,039,844) 370,292,937 94.59  Futures Contracts Security Description EUR Society (Cost EUR 1,011,951) 2.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0		010 Brazos Higher Education Authority Inc. 2011-2 "A2"(c)	HSD	1 026%	25/07/2020	15 710	0.00	
334,362 Pennsylvania Higher Education Assistance Agency 2006-1 "A3" <sup>(i)</sup> USD 0.316% 25/10/2035 269,017 0.07 1,714,057 SLC Student Loan Trust 2007-1 "A4" <sup>(i)</sup> USD 0.216% 15/05/2029 1,398,138 0.38 0.36 1.714,057 SLC Student Loan Trust 2007-1 "A4" <sup>(i)</sup> USD 0.216% 15/05/2029 1,398,138 0.38 0.36 1.714,057 SLC Student Loan Trust 2007-1 "A4" <sup>(i)</sup> USD 0.216% 15/05/2029 1,398,138 0.38 0.38 0.36 1.714,057 SLC Student Loan Trust 2007-1 "A4" <sup>(i)</sup> USD 0.216% 15/05/2029 1,398,138 0.38 0.38 0.38 0.38 0.38 0.38 0.38 0.								
1,714,057 SLC Student Loan Trust 2007-1 "A4" (a) USD 0.216% 15/05/2029 1,398,138 0.36 1.7/18,202 0.44 1.7/18,2		•						
1,718,202								
TOTAL NON-AGENCIES ASSET BACKED OBLIGATIONS (cost EUR 24,282,442)   24,164,746   6.17	1,7 1-1,0	or old diadolf Edul Hadi 2007 1 744	000		10/00/2020			
Cost EUR 24,282,442)   24,164,746   6.17	TOTAL NON-	ACENCIES ASSET BACKED OBLICATIONS				1,718,202	0.44	
Cost EUR 48,975,960    48,085,536   12.28						24,164,746	6.17	
Bonds - 0.26% United States 1,000,000 Newell Brands, Inc.         EUR 3.750% 01/10/2021 1,012,365 0.26           TOTAL BONDS (cost EUR 1,011,951)         1,012,365 0.26           TOTAL OTHER TRANSFERABLE SECURITIES (cost EUR 1,011,951)         1,012,365 0.26           MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost EUR 370,039,844)         Commitmen Market Value Privates (0.02%)         Commitmen Market Value Derivative Security Description         Commitmen Market Value Derivates Purple Security Description         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Description (0.00)         Commitmen Market Value Description (0.00)         Commitmen Market Value Description (0.00)         Commitmen Market Value Description (0.00)         Commitmen Market Value Description (0.00)         Commitmen Market Value Description (0.00)         Commitmen Market Value Description (0.00) <td colsp<="" td=""><td></td><td></td><td></td><td></td><td></td><td>48,085,536</td><td>12.28</td></td>	<td></td> <td></td> <td></td> <td></td> <td></td> <td>48,085,536</td> <td>12.28</td>						48,085,536	12.28
Bonds - 0.26% United States 1,000,000 Newell Brands, Inc.         EUR 3.750% 01/10/2021 1,012,365 0.26           TOTAL BONDS (cost EUR 1,011,951)         1,012,365 0.26           TOTAL OTHER TRANSFERABLE SECURITIES (cost EUR 1,011,951)         1,012,365 0.26           MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost EUR 370,039,844)         Commitmen Market Value Privates (0.02%)         Commitmen Market Value Derivative Security Description         Commitmen Market Value Derivates Purple Security Description         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Derivates Description (0.00)         Commitmen Market Value Description (0.00)         Commitmen Market Value Description (0.00)         Commitmen Market Value Description (0.00)         Commitmen Market Value Description (0.00)         Commitmen Market Value Description (0.00)         Commitmen Market Value Description (0.00)         Commitmen Market Value Description (0.00) <td colsp<="" td=""><td>Ott T</td><td>Could December</td><td></td><td></td><td></td><td></td><td></td></td>	<td>Ott T</td> <td>Could December</td> <td></td> <td></td> <td></td> <td></td> <td></td>	Ott T	Could December					
United States         EUR         3.750%         01/10/2021         1,012,365         0.26           TOTAL BONDS (cost EUR 1,011,951)         1,012,365         0.26           TOTAL OTHER TRANSFERABLE SECURITIES (cost EUR 1,011,951)         1,012,365         0.26           MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost EUR 370,039,844)         370,292,937         94.59           Futures Contracts = (0.02%)         Committeeth Market Value Gain Market Value Gain Market Value EUR         Committeeth EUR         Unrealised Gain Shareholders' Equity           AUD         Long         1,510,140         6,496         0.00           EUR         Long         1,809,760         2,240         0.00           USD         USD           47         US Treasury Notes 10YR Futures 21/09/2021         Long         5,094,237         5,519         0.01           8         US Treasury Ultra Long Bond Futures 21/09/2021         Long         33,428         1,73         0.00           VS Treasury Ultra Long Notes 10YR Futures 21/09/2021         Long         33,428         1,73         0.00           VS Treasury Ultra Long Notes 10YR Future								
1,000,000   Newell Brands, Inc.   EUR   3.750%   01/10/2021   1,012,365   0.26		576						
TOTAL BONDS (cost EUR 1,011,951)		000 Newell Brands Inc	FUR	3 750%	01/10/2021	1 012 365	0.26	
Cost EUR 1,011,951   1,012,365   0.26			Lore	0.70070	0 1/ 10/2021	1,012,000		
Cost EUR 1,011,951   1,012,365   0.26						1,012,365	0.26	
MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost EUR 370,039,844)         370,292,937         94.59           Futures Contracts - (0.02%)         Commitment Market Value EUR         Commitment Gain Gain EUR         % of Market Value	TOTAL OTHE	R TRANSFERABLE SECURITIES						
Cost EUR 370,039,844    370,292,937   94.59     Futures Contracts - (0.02%)   Commitment Market Value EUR   Gain EUR   EUR   Eur   Equity     AUD	(cost EUR 1,0	11,951)				1,012,365	0.26	
Number of Contracts         Security Description         Commitment Market Value EUR         Unrealised Shareholders' Equity         % of Market Value EUR         Market Value EUR         Commitment Market Value EUR         Wish Plant Value EUR         Australian Treasury Bonds 10YR Futures 15/06/2021         Long         1,510,140         6,496         0.00           47         US Treasury Interesury Interesury 10 Interes						370,292,937	94.59	
Number of Contracts         Security Description         Commitment Market Value EUR         Unrealised Shareholders' Equity         % of Market Value EUR         Market Value EUR         Commitment Market Value EUR         Wish Plant Value EUR         Australian Treasury Bonds 10YR Futures 15/06/2021         Long         1,510,140         6,496         0.00           47         US Treasury Interesury Interesury 10 Interes		A						
Number of Contracts         Security Description         Market Value EUR         Gain End Equity           AUD         17         Australian Treasury Bonds 10YR Futures 15/06/2021         Long         1,510,140         6,496         0.00           EUR         16         Short Euro Italian Government Bond Futures 08/06/2021         Long         1,809,760         2,240         0.00           USD         US Treasury Notes 10YR Futures 21/09/2021         Long         5,094,237         5,519         0.01           8         US Treasury Ultra Long Bond Futures 21/09/2021         Long         1,216,761         4,308         0.00           7         US Treasury Ultra Long Notes 10YR Futures 21/09/2021         Long         833,428         1,733         0.00           7         Treasury Ultra Long Notes 10YR Futures 21/09/2021         Long         833,428         1,733         0.00	rutures Con	tracts - (0.02%)			Commitment	Unrealised	% of	
AUD 17 Australian Treasury Bonds 10YR Futures 15/06/2021 Long 1,510,140 6,496 0.00  EUR 16 Short Euro Italian Government Bond Futures 08/06/2021 Long 1,809,760 2,240 0.00  USD 47 US Treasury Notes 10YR Futures 21/09/2021 Long 5,094,237 5,519 0.01 8 US Treasury Ultra Long Bond Futures 21/09/2021 Long 1,216,761 4,308 0.00 7 US Treasury Ultra Long Notes 10YR Futures 21/09/2021 Long 833,428 1,733 0.00 7,144,426 11,560 0.01		Security Description			Market Value	Gain	Shareholders'	
EUR 16 Short Euro Italian Government Bond Futures 08/06/2021 Long 1,809,760 2,240 0.00  USD  47 US Treasury Notes 10YR Futures 21/09/2021 Long 5,094,237 5,519 0.01 8 US Treasury Ultra Long Bond Futures 21/09/2021 Long 1,216,761 4,308 0.00 7 US Treasury Ultra Long Notes 10YR Futures 21/09/2021 Long 833,428 1,733 0.00  7,144,426 11,560 0.01		AUD			LOIK	2011		
Long   1,809,760   2,240   0.00	17	Australian Treasury Bonds 10YR Futures 15/06/2021		Long	1,510,140	6,496	0.00	
USD  47 US Treasury Notes 10YR Futures 21/09/2021 Long 5,094,237 5,519 0.01  8 US Treasury Ultra Long Bond Futures 21/09/2021 Long 1,216,761 4,308 0.00  7 US Treasury Ultra Long Notes 10YR Futures 21/09/2021 Long 833,428 1,733 0.00  7,144,426 11,560 0.01								
47       US Treasury Notes 10YR Futures 21/09/2021       Long       5,094,237       5,519       0.01         8       US Treasury Ultra Long Bond Futures 21/09/2021       Long       1,216,761       4,308       0.00         7       US Treasury Ultra Long Notes 10YR Futures 21/09/2021       Long       833,428       1,733       0.00         7,144,426       11,560       0.01	16			Long	1,809,760	2,240	0.00	
8 US Treasury Ultra Long Bond Futures 21/09/2021 Long 1,216,761 4,308 0.00 7 US Treasury Ultra Long Notes 10YR Futures 21/09/2021 Long 833,428 1,733 0.00 7,144,426 11,560 0.01	47			Lona	5.094.237	5.519	0.01	
7 US Treasury Ultra Long Notes 10YR Futures 21/09/2021 Long 833,428 1,733 0.00 7,144,426 11,560 0.01				-			0.00	
				-			0.00	
UNREALISED GAIN ON FUTURES CONTRACTS 20,296 0.01					7,144,426	11,560	0.01	
	UNREALISED	GAIN ON FUTURES CONTRACTS				20,296	0.01	

1,284 135 (2) (71)					Commitment Market Value EUR	Unrealised Loss EUR	% of Shareholders' Equity
(2)	EUR						
	German Federal Republic Bor German Federal Republic Bor			Long Long	143,872,200 18,188,550	(64,410) (36,450)	(0.02)
. ,					162,060,750	(100,860)	(0.03)
. ,	USD US Treasury Long Bond Futur	oc 21/00/2021		Short	(257,182)	(591)	(0.00
	US Treasury Notes 2YR Futur			Short	(12,881,541)	(5,409)	(0.00)
10	US Treasury Notes 5YR Futur			Long	1,017,799	(677)	(0.00)
					(12,120,924)	(6,677)	(0.00)
	LOSS ON FUTURES CON	TRACTS				(107,537)	(0.03)
Forward Curi	rency Contracts – 0.26%					Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain EUR	Shareholders Equity
EUR	736,211	AUD	1,145,029		01/06/2021	10,867	0.00
CAD	767,843	USD	611,457		16/06/2021	19,799	0.01
EUR	2,154,257	USD	2,579,680		16/06/2021	34,333	0.01
GBP	324,033	USD	452,216		16/06/2021	5,308	0.00
NOK	3,810,253	USD	444,626		16/06/2021	9,905	0.00
NZD	385,436	AUD	356,000		16/06/2021	4,095	0.00
NZD	701,244	USD	505,623		16/06/2021	2,145	0.00
SEK	4,645,787	EUR	453,000		16/06/2021	6,281	0.00
SEK	9,173,256	USD	1,084,000		16/06/2021	16,059	0.00
USD EUR	1,178,136 49,576,903	JPY USD	127,580,146 59,071,246		16/06/2021 25/06/2021	15,006 1,041,887	0.01 0.27
GBP	1,100,000	EUR	1,273,567		05/08/2021	4,814	0.00
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTR	ACTS			1,170,499	0.30
	Amount		Amount		Maturity	Unrealised Loss	% of Shareholders'
Currency	Bought	Currency	Sold		Date	EUR	Equity
AUD	1,443,540	EUR	933,313		01/06/2021	(18,871)	(0.01)
AUD	1,524,000	USD	1,186,941		16/06/2021	(10,203)	(0.00)
CHF	498,000	USD	555,912		16/06/2021	(2,356)	(0.00)
EUR	453,000	CHF	500,719		16/06/2021	(3,961)	(0.00)
EUR USD	458,000 1,365,000	NOK CAD	4,650,120 1,695,592		16/06/2021 16/06/2021	(11)	(0.00)
USD	1,190,084	EUR	997,010		16/06/2021	(31,602) (19,025)	(0.01)
USD	270,523	GBP	197,000		16/06/2021	(6,850)	(0.01)
USD	798,356	NZD	1,143,000		16/06/2021	(24,689)	(0.01)
USD	879,305	SEK	7,510,060		16/06/2021	(19,849)	(0.00)
USD	3,922,973	EUR	3,236,197		25/06/2021	(12,944)	(0.00)
EUR	10,965,589	GBP	9,447,677		05/08/2021	(14,163)	(0.00)
UNREALISED	LOSS ON FORWARD CUF	RENCY CONTR	RACTS			(164,524)	(0.04)
	acts – (0.01%)						
	Pay		Pacaiva	Currona	Maturity Date	Unrealised Gain EUR	% of Shareholders
Net Local Notional			Receive	Currency	Maturity Date	EUK	Equity
Net Local							
Net Local Notional Amount	Interest Rate Swaps		Fixed 0.190%	AUD	22/02/2023	10,254	0.00
Net Local Notional Amount 42,710,	Interest Rate Swaps ,000 Floating (AUD 3 mon	th BBSW)	FIG. 4 (ALID O		45/00/0004	4 00-	
Net Local Notional Amount 42,710, 8,480,	Interest Rate Swaps ,000 Floating (AUD 3 mon ,000 Fixed 0.400%	,	Floating (AUD 3 month BBSW)	AUD	15/09/2024	4,087	
Net Local Notional Amount 42,710, 8,480, 3,090,	Interest Rate Swaps ,000 Floating (AUD 3 mon ,000 Fixed 0.400% ,000 Floating (AUD 6 mon	th BBSW)	Fixed 1.500%	AUD	02/02/2031	9,413	0.00
Net Local Notional Amount 42,710, 8,480, 3,090, 10,220,	Interest Rate Swaps ,000 Floating (AUD 3 mon ,000 Fixed 0.400% ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon	th BBSW)	Fixed 1.500% Fixed 2.500%	AUD AUD	02/02/2031 24/02/2031	9,413 41,085	0.00 0.01
Net Local Notional Amount 42,710, 8,480, 3,090, 10,220, 2,140,	Interest Rate Swaps ,000 Floating (AUD 3 mon ,000 Fixed 0.400% ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon	th BBSW)	Fixed 1.500% Fixed 2.500% Fixed 1.000%	AUD AUD AUD	02/02/2031 24/02/2031 16/06/2031	9,413 41,085 17,902	0.00 0.01 0.00
Net Local Notional Amount 42,710, 8,480, 3,090, 10,220, 2,140, 3,230,	Interest Rate Swaps ,000 Floating (AUD 3 mon ,000 Fixed 0.400% ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon	th BBSW) th BBSW) th BBSW)	Fixed 1.500% Fixed 2.500% Fixed 1.000% Floating (AUD 6 month BBSW)	AUD AUD AUD AUD	02/02/2031 24/02/2031 16/06/2031 24/02/2041	9,413 41,085 17,902 4,955	0.00 0.01 0.00 0.00
Net Local Notional Amount 42,710, 8,480, 3,090, 10,220, 2,140, 3,230, 40,780,	Interest Rate Swaps ,000 Floating (AUD 3 mon ,000 Fixed 0.400% ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Fixed 2.750% ,000 Floating (CAD 3 mon	th BBSW) th BBSW) th BBSW)	Fixed 1.500% Fixed 2.500% Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 0.804%	AUD AUD AUD AUD CAD	02/02/2031 24/02/2031 16/06/2031 24/02/2041 28/02/2023	9,413 41,085 17,902 4,955 17,358	0.00 0.01 0.00 0.00 0.00
Net Local Notional Amount 42,710, 8,480, 3,090, 10,220, 2,140, 3,230, 40,780, 63,150,	Interest Rate Swaps ,000 Floating (AUD 3 mon ,000 Fixed 0.400% ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (AUD 3 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon	th BBSW) th BBSW) th BBSW) th CDOR)	Fixed 1.500% Fixed 2.500% Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 0.804% Fixed 0.750%	AUD AUD AUD AUD CAD CAD	02/02/2031 24/02/2031 16/06/2031 24/02/2041 28/02/2023 01/03/2023	9,413 41,085 17,902 4,955 17,358 24,942	0.00 0.01 0.00 0.00 0.00 0.00
Net Local Notional Amount 42,710, 8,480, 3,090, 10,220, 2,140, 3,230, 40,780, 63,150, 2,680,	Interest Rate Swaps ,000 Floating (AUD 3 mon ,000 Fixed 0.400% ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Fixed 2.750% ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon	th BBSW) th BBSW) th BBSW) th CDOR) th CDOR)	Fixed 1.500% Fixed 2.500% Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 0.804% Fixed 0.750% Fixed 1.250%	AUD AUD AUD AUD CAD CAD CAD	02/02/2031 24/02/2031 16/06/2031 24/02/2041 28/02/2023 01/03/2023 16/06/2031	9,413 41,085 17,902 4,955 17,358 24,942 20,748	0.00 0.01 0.00 0.00 0.00 0.01 0.01
Net Local Notional Amount 42,710, 8,480, 3,090, 10,220, 2,140, 3,230, 40,780, 63,150, 2,680, 2,200,	Interest Rate Swaps ,000 Floating (AUD 3 mon ,000 Fixed 0.400% ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon	th BBSW) th BBSW) th BBSW) th CDOR) th CDOR)	Fixed 1.500% Fixed 2.500% Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500%	AUD AUD AUD AUD CAD CAD CAD CAD	02/02/2031 24/02/2031 16/06/2031 24/02/2041 28/02/2023 01/03/2023 16/06/2031 16/06/2051	9,413 41,085 17,902 4,955 17,358 24,942 20,748 14,953	0.00 0.01 0.00 0.00 0.00 0.01 0.01
Net Local Notional Amount  42,710, 8,480, 3,090, 10,220, 2,140, 3,230, 40,780, 63,150, 2,680, 2,200, 6,440,	Interest Rate Swaps	th BBSW) th BBSW) th BBSW) th CDOR) th CDOR)	Fixed 1.500% Fixed 2.500% Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR)	AUD AUD AUD AUD CAD CAD CAD CAD EUR	02/02/2031 24/02/2031 16/06/2031 24/02/2041 28/02/2023 01/03/2023 16/06/2031 16/06/2051 28/03/2023	9,413 41,085 17,902 4,955 17,358 24,942 20,748 14,953 2,683	0.00 0.01 0.00 0.00 0.00 0.01 0.01 0.00
Net Local Notional Amount  42,710, 8,480, 3,090, 10,220, 2,140, 40,780, 63,150, 2,680, 2,200, 6,440, 5,900,	Interest Rate Swaps	th BBSW) th BBSW) th BBSW) th CDOR) th CDOR)	Fixed 1.500% Fixed 2.500% Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	AUD AUD AUD AUD CAD CAD CAD CAD EUR EUR	02/02/2031 24/02/2031 16/06/2031 24/02/2041 28/02/2023 01/03/2023 16/06/2031 16/06/2051 28/03/2023 16/06/2025	9,413 41,085 17,902 4,955 17,358 24,942 20,748 14,953 2,683 6,057	0.00 0.00 0.01 0.00 0.00 0.01 0.01 0.00 0.00
Net Local Notional Amount 42,710, 8,480, 3,090, 10,220, 2,140, 3,230, 40,780, 63,150, 2,680, 2,200, 6,440,	Interest Rate Swaps ,000 Floating (AUD 3 mon ,000 Fixed 0.400% ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (AUD 6 mon ,000 Floating (AUD 3 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon ,000 Floating (CAD 3 mon ,000 Fixed 0.000% ,000 Fixed 0.000% ,000 Fixed 1.390%	th BBSW) th BBSW) th BBSW) th CDOR) th CDOR)	Fixed 1.500% Fixed 2.500% Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR)	AUD AUD AUD AUD CAD CAD CAD CAD EUR	02/02/2031 24/02/2031 16/06/2031 24/02/2041 28/02/2023 01/03/2023 16/06/2031 16/06/2051 28/03/2023	9,413 41,085 17,902 4,955 17,358 24,942 20,748 14,953 2,683	0.00 0.01 0.00 0.00 0.00 0.01 0.01 0.00

et Local					Unrealised	•
otional mount	Pay	Receive	Currency	Maturity Date	Gain EUR	Sharehold Eq
	Interest Rate Swaps – (Continued)					
12,860,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	15/09/2026	19,876	(
1,510,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)	EUR	16/06/2028	6,413	(
320,000	Floating (EUR 6 month EURIBOR)	Fixed 0.900%	EUR	20/05/2029	7,060	(
3,580,000	Fixed 0.080%	Floating (EUR 6 month EURIBOR)	EUR	28/03/2031	23,732	(
6,870,000	Fixed 0.260%	Floating (EUR 6 month EURIBOR)	EUR	21/05/2040	316,383	(
7,560,000	Floating (GBP 1 month SONIA)	Fixed 0.000%	GBP	16/06/2026	920	
4,900,000	Fixed 1.000%	Floating (GBP 1 month SONIA)	GBP	26/01/2031	2,768	
2,770,000	Fixed 1.000%	Floating (GBP 1 month SONIA)	GBP	10/02/2031	2,857	
7,820,000	Fixed 0.250%	Floating (GBP 1 month SONIA)	GBP	16/06/2031	22,075	
29,130,000	Fixed 1.240%	Floating (NOK 6 month NIBOR)	NOK	29/10/2030	60,062	
13,420,000	Floating (SEK 3 month STIBOR)	Fixed 1.273%	SEK	11/05/2031	955	
3,820,000	Floating (USD 3 month LIBOR)	Fixed 0.250%	USD	16/06/2024	6,645	
6,660,000	Floating (USD 3 month LIBOR)	Fixed 0.250%	USD	15/09/2024	5,224	
8,120,000	Floating (USD 3 month LIBOR)	Fixed 2.209%	USD	25/02/2031	23,092	
7,780,000	Floating (USD 3 month LIBOR)	Fixed 2.378%	USD	09/03/2031	33,398	
REALISED GAIN	N ON INTEREST RATE SWAPS				832,777	
4.000.000	Credit Default Swaps	First 5 000%	5115	00/02/020	60.04:	
1,900,000	Floating (iTraxx Europe Crossover Series 35 Version 1)	Fixed 5.000%	EUR	20/06/2026	26,244	
REALISED GAIN	ON CREDIT DEFAULT SWAPS				26,244	
	Inflation Swaps					
3,750,000	Floating (GBP 12 month LIBOR)	Fixed 3.469%	GBP	15/11/2025	4,452	
REALISED GAIN	ON INFLATION SWAPS				4,452	
TAL UNREALIS	ED GAIN ON SWAP CONTRACTS				863,473	
TAL UNREALIS	ED GAIN ON SWAP CONTRACTS				863,473 Unrealised	
t Local tional		Receive	Currency	Maturity Date	Unrealised Loss	Shareho
t Local tional	Pay	Receive	Currency	Maturity Date	Unrealised	Shareho E
Local tional ount	Pay Interest Rate Swaps		·	<u> </u>	Unrealised Loss EUR	E
Local ional ount 24,550,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	25/01/2024	Unrealised Loss EUR	I
Local ional ount 24,550,000 8,090,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW)	Fixed 0.500% Fixed 0.500%	AUD AUD	25/01/2024 24/02/2024	Unrealised Loss EUR (41,039) (6,710)	
Local ional ount 24,550,000 8,090,000 10,490,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550%	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW)	AUD AUD AUD	25/01/2024 24/02/2024 23/02/2026	Unrealised Loss EUR (41,039) (6,710) (14,795)	
Local ional ount  24,550,000 8,090,000 10,490,000 3,480,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240%	AUD AUD AUD AUD	25/01/2024 24/02/2024 23/02/2026 28/10/2030	Unrealised Loss EUR (41,039) (6,710) (14,795) (75,670)	
24,550,000 8,090,000 10,490,000 3,480,000 9,300,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710%	AUD AUD AUD AUD AUD	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031	Unrealised Loss EUR (41,039) (6,710) (14,795) (75,670) (105,786)	J
Local ional ount 24,550,000 8,090,000 10,490,000 9,300,000 10,360,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700%	AUD AUD AUD AUD AUD CAD	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023	Unrealised Loss EUR (41,039) (6,710) (14,795) (75,670) (105,786) (32,253)	1
Local ional ount  24,550,000 8,090,000 10,490,000 3,480,000 9,300,000 10,360,000 1,370,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000%	AUD AUD AUD AUD AUD CAD CHF	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028	Unrealised Loss EUR (41,039) (6,710) (14,795) (75,670) (105,786) (32,253) (5,373)	l
24,550,000 8,090,000 10,490,000 3,480,000 9,300,000 10,360,000 1,370,000 5,460,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Fixed 0.000%	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Floating (EUR 6 month LIBOR)	AUD AUD AUD AUD AUD CAD CHF EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2023	Unrealised Loss EUR (41,039) (6,710) (14,795) (75,670) (105,786) (32,253) (5,373) (312)	
24,550,000 8,090,000 10,490,000 3,480,000 9,300,000 10,360,000 1,370,000 5,460,000 13,000,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000%	AUD AUD AUD AUD CAD CHF EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2023	Unrealised Loss EUR  (41,039) (6,710) (14,795) (75,670) (105,786) (32,253) (5,373) (312) (3,075)	1
24,550,000 8,090,000 10,490,000 9,300,000 10,360,000 1,370,000 5,460,000 13,000,000 8,060,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000%	AUD AUD AUD AUD AUD CAD CHF EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2023 28/03/2026	Unrealised Loss EUR (41,039) (6,710) (14,795) (75,670) (105,786) (32,253) (5,373) (312) (3,075) (25,518)	
24,550,000 8,090,000 10,490,000 9,300,000 10,360,000 1,370,000 5,460,000 13,000,000 8,060,000 12,760,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000%	AUD AUD AUD AUD CAD CHF EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2023 28/03/2026 21/05/2030	Unrealised Loss EUR (41,039) (6,710) (14,795) (75,670) (105,786) (32,253) (53,73) (312) (3,075) (25,518) (231,564)	
24,550,000 8,090,000 10,490,000 3,480,000 9,300,000 1,370,000 5,460,000 13,000,000 12,760,000 3,920,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.050% Fixed 0.500%	AUD AUD AUD AUD AUD CAD CHF EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2023 16/06/2024 28/03/2026 21/05/2030 12/02/2031	Unrealised Loss EUR  (41,039) (6,710) (14,795) (75,670) (105,786) (32,253) (5,373) (312) (25,518) (25,518) (231,564) (39,643)	
24,550,000 8,090,000 10,490,000 3,480,000 10,360,000 13,70,000 5,460,000 13,000,000 12,760,000 3,920,000 3,970,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 12 month LIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.050% Fixed 0.500% Fixed 1.450%	AUD AUD AUD AUD AUD CAD CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2024 28/03/2024 28/03/2021 15/03/2031	Unrealised Loss EUR  (41,039) (6,710) (14,795) (75,670) (105,786) (32,253) (312) (3,075) (25,518) (231,564) (39,643) (70,770)	
24,550,000 8,090,000 10,490,000 10,360,000 13,70,000 13,000,000 13,000,000 12,760,000 12,760,000 3,920,000 3,970,000 480,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 12 month LIBOR) Floating (EUR 12 month LIBOR) Floating (EUR 16 month EURIBOR) Floating (EUR 16 month EURIBOR) Floating (EUR 16 month EURIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.050% Fixed 0.500% Fixed 1.450% Fixed 0.000%	AUD AUD AUD AUD CAD CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2024 28/03/2026 21/05/2030 12/02/2031 15/03/2031	Unrealised Loss EUR  (41,039) (6,710) (14,795) (75,670) (105,786) (32,253) (5,373) (312) (3,075) (25,518) (231,564) (39,643) (70,770) (3,642)	
24,550,000 8,090,000 10,490,000 9,300,000 10,360,000 1,370,000 5,460,000 12,760,000 3,920,000 480,000 480,000 5,910,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 12 month LIBOR) Floating (EUR 12 month LIBOR) Floating (EUR 13 month EURIBOR) Floating (EUR 14 month EURIBOR) Floating (EUR 15 month EURIBOR) Floating (EUR 16 month EURIBOR) Floating (EUR 16 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.740% Fixed 1.770% Fixed 0.700% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.050% Fixed 0.500% Fixed 1.450% Fixed 1.000% Floating (EUR 6 month LIBOR)	AUD AUD AUD AUD CAD CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2024 28/03/2026 21/05/2030 12/02/2031 15/03/2031 15/09/2031	Unrealised Loss EUR  (41,039) (6,710) (14,795) (75,670) (105,786) (32,253) (5,373) (312) (25,518) (231,564) (39,643) (70,770) (3,642) (26,220)	
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24,550,000 8,090,000 10,490,000 3,480,000 13,70,000 5,460,000 13,70,000 48,060,000 12,760,000 3,920,000 480,000 14,90,000 14,90,000 17,460,000 5,770,000 12,460,000 12,460,000 15,270,000 49,270,000 18,740,000 5,440,000 370,000 2,310,000 10,030,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000% Fixed 0.900% Floating (EUR 6 month EURIBOR) Fixed 0.500% Fixed 1.500% Fixed 2.130% Floating (SEK 3 month STIBOR) Floating (SEK 3 month STIBOR) Floating (SEK 3 month STIBOR) Floating (USD 1 month LIBOR) Fixed 1.598% Fixed 2.500% Fixed 1.500% Fixed 1.500% Fixed 2.500% Fixed 2.431%	Fixed 0.500% Fixed 0.500% Fixed 0.5000% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (BUR 6 month BURIBOR) Floating (JPY 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR)	AUD AUD AUD AUD AUD AUD AUD CAD CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2023 16/06/2024 28/03/2026 21/05/2030 12/02/2031 15/03/2031 15/09/2031 05/05/2041 16/06/2051 16/06/2051 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031	Unrealised Loss EUR  (41,039) (6,710) (14,795) (75,670) (105,786) (32,253) (53,73) (312) (30,75) (25,518) (231,564) (39,643) (70,770) (3,642) (26,220) (7,914) (1,036) (7,924) (520) (1,071) (6,971) (2,596) (6,087) (18,868) (7,740) (11,142) (4,076) (5,084) (19,685)	

#### Swap Contracts – (Continued)

Net Local Notional					Unrealised Loss	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date	EUR	Equity
	Credit Default Swaps					
6,250,000	Fixed 1.000%	Floating (iTraxx Europe Series 35 Version 1)	EUR	20/06/2026	(14,719)	(0.01)
15,775,000	Floating (The Markit CDX North America Investment Grade 28 Version 1 Index)	Fixed 1.000%	USD	20/06/2022	(6,965)	(0.00)
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(21,684)	(0.01)
	Inflation Swaps					
2,200,000	Floating (GBP 12 month LIBOR)	Fixed 3.246%	GBP	15/12/2025	(51,147)	(0.01)
UNREALISED LOS	S ON INFLATION SWAPS				(51,147)	(0.01)
TOTAL UNREALISED LOSS ON SWAP CONTRACTS (878,594)						
MARKET VALUE O (cost EUR 370,039,					371,196,550	94.82
OTHER ASSETS A	ND LIABILITIES				20,291,524	5.18
SHAREHOLDERS'	EQUITY				391,488,074	100.00
TOTAL INVESTME	NTS				Market Value EUR	% of Shareholders' Equity
Total Investments exclu	ding derivatives (cost EUR 370,039,844)				370,292,937	94.59
Unrealised gain on futu					20,296	0.01
Unrealised loss on future					(107,537)	(0.03)
Unrealised gain on forw	-				1,170,499	0.30
Unrealised loss on forw	,				(164,524)	(0.04)
Unrealised gain on swa Unrealised loss on swa					863,473	0.22
Other Assets and Liabil					(878,594) 20,291,524	(0.23) 5.18
Shareholders' Equi	ity				391,488,074	100.00

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

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natwest Markets Plc., State Street Bank & Trust and Westpac Banking Corp.

The counterparty for swap contracts was Credit Suisse.

The maximum individual counterparty exposure as at 31 May 2021 is 0.26% of the NAV.

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

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

<sup>(</sup>c) Variable and floating coupon rates are those quoted as of 31 May 2021.

<sup>(</sup>d) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>e) A related party to Goldman Sachs Funds.

 $<sup>^{(</sup>f)}\,\,$  The yield for this fund as at 31 May 2021 was (0.600)%.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% o Shareholders Equity
Transforable se	curities admitted to an official exchange listing					
Bonds – 93.38% Austria						
100,000	ams AG	EUR	6.000%	31/07/2025	107,144	0.13
Belgium						
	House of Finance NV	EUR	4.375%	15/07/2026	307,086	0.38
200,000	Solvay S.A. <sup>(c)</sup>	EUR	4.250%	Perp.	214,920	0.27
					522,006	0.65
British Virgin Islan	nds Fortune Star BVI Ltd.	EUR	4.350%	06/05/2023	152,316	0.19
Cayman Islands	7. O. Call D. V. Etc.	20.1	1.00070	00,00,2020	102,010	0.11
	UPCB Finance VII Ltd.	EUR	3.625%	15/06/2029	359,187	0.45
Denmark						
200,000	Norican A/S	EUR	4.500%	15/05/2023	197,758	0.25
Finland	Nakia OV I	EUR	2.000%	11/02/2026	200 026	0.26
	Nokia OYJ Nokia OYJ	EUR	2.000% 3.125%	11/03/2026 15/05/2028	209,836 165,610	0.26 0.21
200,000	SpA Holdings 3 Oy	EUR	3.625%	04/02/2028	202,819	0.25
225,000	Teollisuuden Voima OYJ	EUR	1.125%	09/03/2026	226,924	0.28
					805,189	1.00
France						
	Accor S.A. (c)	EUR	4.375%	Perp.	104,255	0.13
	Altice France S.A. Altice France S.A.	EUR EUR	2.125% 3.375%	15/02/2025 15/01/2028	294,750 98,711	0.37 0.12
	Altice France S.A.	USD	5.125%	15/07/2029	162,961	0.12
	Banijay Group SAS	EUR	6.500%	01/03/2026	363,618	0.45
250,000	CAB SELAS	EUR	3.375%	01/02/2028	249,278	0.31
	Chrome Holdco SASU	EUR	5.000%	31/05/2029	204,983	0.25
	CMA CGM S.A.	EUR	5.250%	15/01/2025	415,292	0.52
	Constellium S.E. Constellium S.E.	EUR EUR	4.250% 3.125%	15/02/2026 15/07/2029	102,612 200,861	0.13 0.25
	Electricite de France S.A. <sup>(c)</sup>	EUR	2.625%	Perp.	399,832	0.50
	Electricite de France S.A.(c)	EUR	2.875%	Perp.	820,056	1.02
200,000	Electricite de France S.A. <sup>(c)</sup>	EUR	3.375%	Perp.	208,226	0.26
	Electricite de France S.A. <sup>(c)</sup>	EUR	5.375%	Perp.	224,094	0.28
300,000		EUR	1.201%	03/04/2025	297,693	0.37
300,000	Faurecia S.E.	EUR EUR	1.625% 2.625%	03/04/2028 15/06/2025	296,161 305,199	0.37
	Faurecia S.E.	EUR	2.375%	15/06/2029	513,105	0.64
	Getlink S.E.	EUR	3.500%	30/10/2025	312,513	0.39
	Kapla Holding SAS	EUR	3.375%	15/12/2026	149,813	0.19
	La Financiere Atalian SASU	EUR	5.125%	15/05/2025	405,912	0.50
	La Mondiale SAM <sup>(c)</sup>	EUR	4.375%	Perp.	109,568	0.14
	Laboratoire Eimer Selas Loxam SAS	EUR EUR	5.000% 3.500%	01/02/2029 03/05/2023	101,946 100,989	0.13 0.12
	Loxam SAS	EUR	3.250%	14/01/2025	229,138	0.28
250,000	Loxam SAS	EUR	5.750%	15/07/2027	262,660	0.33
	Orano S.A.	EUR	3.375%	23/04/2026	325,575	0.40
	Parts Europe S.A.	EUR	6.500%	16/07/2025	211,870	0.26
	Quatrim SASU RCI Banque S.A. <sup>(c)</sup>	EUR EUR	5.875% 2.625%	15/01/2024 18/02/2030	312,750 399,056	0.39 0.49
	Renault S.A.	EUR	2.375%	25/05/2026	499,275	0.62
	Rexel S.A.	EUR	2.750%	15/06/2026	155,385	0.19
100,000	Rexel S.A.	EUR	2.125%	15/06/2028	99,733	0.12
	Rexel S.A.	EUR	2.125%	15/06/2028	102,010	0.13
	Rubis Terminal Infra SAS	EUR	5.625%	15/05/2025	316,546	0.39
	SPCM S.A. SPIE S.A.	EUR EUR	2.625% 3.125%	01/02/2029 22/03/2024	283,236 210,628	0.35 0.26
	SPIE S.A.	EUR	2.625%	18/06/2026	208,748	0.26
200,000	Verallia S.A.	EUR	1.625%	14/05/2028	201,370	0.25
					10,260,408	12.74
Germany						
	CeramTec BondCo GmbH	EUR	5.250%	15/12/2025	306,339	0.38
	Cheplapharm Arzneimittel GmbH	USD	5.500%	15/01/2028	362,809	0.45
	Commerzbank AG Commerzbank AG <sup>(c)</sup>	EUR EUR	4.000% 4.000%	30/03/2027 05/12/2030	170,234 220,500	0.21 0.27
200,000	COMMONDATIN ACC	LUIN	4.000%	03/12/2030	220,000	0.21

Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Bonds -	· (Contir	nued)					
Germany							
		Commerzbank AG <sup>(c)</sup>	USD	7.000%	Perp.	176,216	0.22
		Deutsche Bank AG	EUR	4.500%	19/05/2026	114,695	0.14
		Deutsche Bank AG <sup>(c)</sup>	EUR	5.625%	19/05/2031	118,375	0.15
		Deutsche Bank AG <sup>(c)</sup> Deutsche Pfandbriefbank AG <sup>(c)</sup>	EUR EUR	4.625% 2.875%	Perp.	205,112	0.25 0.38
	-	Gruenenthal GmbH	EUR	4.125%	28/06/2027 15/05/2028	304,875 205,255	0.36
		IHO Verwaltungs GmbH	EUR	3.625%	15/05/2025	102,769	0.13
		IHO Verwaltungs GmbH	EUR	3.875%	15/05/2027	312,591	0.39
		IHO Verwaltungs GmbH	USD	6.000%	15/05/2027	173,441	0.22
		INEOS Styrolution Group GmbH	EUR	2.250%	16/01/2027	147,282	0.18
		Infineon Technologies AG <sup>(c)</sup>	EUR	2.875%	Perp.	208,040	0.26
4	400,000	Mahle GmbH	EUR	2.375%	14/05/2028	399,272	0.50
	550,000	Nidda Healthcare Holding GmbH	EUR	3.500%	30/09/2024	553,960	0.69
2	200,000	Novelis Sheet Ingot GmbH	EUR	3.375%	15/04/2029	208,365	0.26
•	125,000	PCF GmbH	EUR	4.750%	15/04/2026	126,909	0.16
		Peach Property Finance GmbH	EUR	4.375%	15/11/2025	209,850	0.26
	-	Platin 1426 GmbH	EUR	5.375%	15/06/2023	204,064	0.25
		ProGroup AG	EUR	3.000%	31/03/2026	305,850	0.38
		Renk AG	EUR	5.750%	15/07/2025	208,450	0.26
	,	Schaeffler AG Schaeffler AG	EUR	2.750%	12/10/2025	106,365 219.306	0.13
	200,000	SGL Carbon S.E.	EUR	3.375%	12/10/2028	.,	0.27
		Standard Profil Automotive GmbH	EUR EUR	4.625% 6.250%	30/09/2024 30/04/2026	203,650 267,751	0.25 0.33
	200,000	Techem Verwaltungsgesellschaft 674 mbH	EUR	6.000%	30/07/2026	208,844	0.33
	200,000	0 0	EUR	2.000%	15/07/2025	199,274	0.25
-		thyssenkrupp AG	EUR	1.875%	06/03/2023	50,388	0.06
		thyssenkrupp AG	EUR	2.875%	22/02/2024	435,867	0.54
		TK Elevator Midco GmbH	EUR	4.375%	15/07/2027	288,879	0.36
	150,000	TUI Cruises GmbH	EUR	6.500%	15/05/2026	156,439	0.19
2	200,000	WEPA Hygieneprodukte GmbH	EUR	2.875%	15/12/2027	199,402	0.25
ţ	500,000	ZF Finance GmbH	EUR	3.000%	21/09/2025	527,950	0.66
	100,000	ZF Finance GmbH	EUR	2.000%	06/05/2027	100,546	0.12
3	300,000	ZF Finance GmbH	EUR	2.750%	25/05/2027	311,262	0.39
3	300,000	ZF Finance GmbH	EUR -	3.750%	21/09/2028	327,208	0.41
						8,948,384	11.11
Hungary 2	275,000	OTP Bank Nyrt <sup>(c)</sup>	EUR	2.875%	15/07/2029	281,875	0.35
Ireland							
	150.000	AIB Group Plc. (c)	EUR	2.875%	30/05/2031	160,170	0.20
		Bank of Ireland Group Plc.(c)	USD	4.125%	19/09/2027	168,920	0.21
	100,000	Bank of Ireland Group Plc.(c)	EUR	1.375%	11/08/2031	99,308	0.12
2	200,000	Bank of Ireland Group Plc.(c)	EUR	6.000%	Perp.	222,888	0.28
	100,000	James Hardie International Finance DAC	EUR	3.625%	01/10/2026	103,545	0.13
2	200,000	Motion Bondco DAC	EUR	4.500%	15/11/2027	197,806	0.24
			-			952,637	1.18
Isle Of Ma							
		Playtech Plc.	EUR	3.750%	12/10/2023	281,765	0.35
•	100,000	Playtech Plc.	EUR -	4.250%	07/03/2026	103,386	0.13
						385,151	0.48
Italy	250 000	Assicurazioni Generali SpA <sup>(c)</sup>	EUR	4.596%	Perp.	280,938	0.35
		Atlantia SpA	EUR	1.625%	03/02/2025	307,346	0.33
		Autostrade per l'Italia SpA	EUR	4.375%	16/09/2025	228,681	0.30
		Autostrade per l'Italia SpA	EUR	2.000%	04/12/2028	568,766	0.71
		Autostrade per l'Italia SpA	EUR	2.000%	15/01/2030	255,481	0.32
		Banca Monte dei Paschi di Siena SpA	EUR	3.625%	24/09/2024	318,144	0.40
3		Banca Monte dei Paschi di Siena SpA <sup>(c)</sup>	EUR	5.375%	18/01/2028	271,875	0.34
	000,000	Development of the second of t	EUR	8.000%	22/01/2030	101,000	0.13
3		Banca Monte dei Paschi di Siena SpA <sup>(c)</sup>					0.07
3	100,000	Banco BPM SpA <sup>(c)</sup>	EUR	5.000%	14/09/2030	218,750	0.27
2	100,000 200,000 400,000	Banco BPM SpA <sup>(c)</sup> Banco BPM SpA <sup>(c)</sup>		5.000% 6.125%	14/09/2030 Perp.	423,500	
2 2 2	100,000 200,000 400,000 200,000	Banco BPM SpA <sup>(c)</sup> Banco BPM SpA <sup>(c)</sup> Banco BPM SpA <sup>(c)</sup>	EUR				0.53
2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	100,000 200,000 400,000 200,000 200,000	Banco BPM SpA <sup>(c)</sup> Banco BPM SpA <sup>(c)</sup> Banco BPM SpA <sup>(c)</sup> Brunello Bidco SpA	EUR EUR	6.125%	Perp.	423,500	0.53 0.27 0.25
2	100,000 200,000 400,000 200,000 200,000 272,000	Banco BPM SpA <sup>(c)</sup> Banco BPM SpA <sup>(c)</sup> Banco BPM SpA <sup>(c)</sup> Brunello Bidco SpA Centurion Bidco SpA	EUR EUR EUR EUR EUR	6.125% 6.500% 3.500% 5.875%	Perp. Perp. 15/02/2028 30/09/2026	423,500 217,856 201,038 284,758	0.53 0.27 0.25 0.35
2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	100,000 200,000 400,000 200,000 200,000 272,000 200,000	Banco BPM SpA <sup>(c)</sup> Banco BPM SpA <sup>(c)</sup> Banco BPM SpA <sup>(c)</sup> Bunco BPM SpA <sup>(c)</sup> Brunello Bidco SpA Centurion Bidco SpA EVOCA SpA <sup>(c)</sup>	EUR EUR EUR EUR EUR EUR	6.125% 6.500% 3.500% 5.875% 4.250%	Perp. Perp. 15/02/2028 30/09/2026 01/11/2026	423,500 217,856 201,038 284,758 186,812	0.53 0.27 0.25 0.35 0.23
2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	100,000 200,000 400,000 200,000 200,000 272,000 200,000 425,000	Banco BPM SpA <sup>(c)</sup> Banco BPM SpA <sup>(c)</sup> Banco BPM SpA <sup>(c)</sup> Brunello Bidco SpA Centurion Bidco SpA	EUR EUR EUR EUR EUR	6.125% 6.500% 3.500% 5.875%	Perp. Perp. 15/02/2028 30/09/2026	423,500 217,856 201,038 284,758	0.27 0.53 0.27 0.25 0.35 0.23 0.54

الماطاعة.		Sequity Description	C	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value	% o Shareholders
Holdings		Security Description	Currency	Interest Rate(4)	Maturity Date(**)	EUR	Equity
	– (Contir Continued	,					
italy – (C		Intesa Sanpaolo SpA	EUR	6.625%	13/09/2023	113.361	0.14
		Intesa Sanpaolo SpA <sup>(c)</sup>	EUR	4.450%	15/09/2027	210,500	0.26
		Intesa Sanpaolo SpA <sup>(c)</sup>	EUR	5.875%	04/03/2029	112,500	0.14
	200,000	Intesa Sanpaolo SpA <sup>(c)</sup>	EUR	4.375%	12/07/2029	217,750	0.27
		Intesa Sanpaolo SpA	GBP	5.148%	10/06/2030	130,797	0.16
		Intesa Sanpaolo SpA <sup>(c)</sup>	EUR	6.250%	Perp.	218,500	0.27
	200,000	Kedrion SpA	EUR	3.375%	15/05/2026	201,070	0.25
		Mooney Group SpA <sup>(c)</sup>	EUR	3.875%	17/12/2026	175,797	0.22
		Nexi SpA	EUR	2.125%	30/04/2029	694,417	0.86
	137,500 500,000	Sisal Group SpA Telecom Italia SpA	EUR EUR	7.000% 2.750%	31/07/2023 15/04/2025	140,238	0.17 0.65
		Telecom Italia SpA	EUR	2.875%	28/01/2026	526,152 212,264	0.26
	300,000	Telecom Italia SpA	EUR	1.625%	18/01/2029	293,421	0.27
	200,000	Telecom Italia SpA	EUR	5.250%	17/03/2055	248,920	0.31
	200,000	UniCredit SpA <sup>(c)</sup>	EUR	2.731%	15/01/2032	203,500	0.25
		UniCredit SpA <sup>(c)</sup>	EUR	6.625%	Perp.	214,250	0.27
		Unipol Gruppo SpA	EUR	3.000%	18/03/2025	213,883	0.27
	•						10.70
						8,637,610	10.73
Japan	650,000	SoftBank Group Corp.	EUR	3.125%	19/09/2025	684,287	0.85
Jersey							
-	425,000	Adient Global Holdings Ltd.	EUR	3.500%	15/08/2024	438,630	0.55
	150,000	CPUK Finance Ltd.	GBP	4.875%	28/08/2025	178,946	0.22
						617,576	0.77
Luxemb	oura					·	
	-	ADLER Group S.A.	EUR	3.250%	05/08/2025	104,161	0.13
	600,000	ADLER Group S.A.	EUR	2.250%	27/04/2027	593,770	0.74
	200,000	ADLER Group S.A.	EUR	2.250%	14/01/2029	194,786	0.24
	300,000	Altice Financing S.A.	EUR	3.000%	15/01/2028	290,850	0.36
	600,000	Altice France Holding S.A.	EUR	8.000%	15/05/2027	655,776	0.81
	350,000	ARD Finance S.A.	EUR	5.000%	30/06/2027	360,899	0.45
	250,000	Arena Luxembourg Finance SARL	EUR	1.875%	01/02/2028	235,415	0.29
		Cidron Aida Finco SARL	EUR	5.000%	01/04/2028	201,468	0.25
		CPI Property Group S.A. <sup>(c)</sup>	EUR	4.875%	Perp.	236,238	0.29
		Dana Financing Luxembourg SARL	EUR	3.000%	15/07/2029	230,381	0.29
		Kleopatra Holdings 2 S.C.A.	EUR	6.500%	01/09/2026	288,826	0.36
		LHMC Finco 2 SARL	EUR	7.250%	02/10/2025	420,141	0.52
		Lincoln Financing SARL	EUR	3.625%	01/04/2024	431,800	0.54
		Matterhorn Telecom S.A.	EUR	3.125%	15/09/2026	101,361	0.13
	500,000	Telecom Italia Finance S.A.	EUR	7.750%	24/01/2033	741,532	0.92
	100,000	Telenet Finance Luxembourg Notes SARL	EUR	3.500%	01/03/2028	104,101	0.13
	300,000	Vivion Investments SARL	EUR	3.000%	08/08/2024	300,210	0.37
						5,491,715	6.82
Mexico	390.000	Banco Mercantil del Norte S.A. (c)	USD	6.875%	Perp.	333,104	0.41
Netherla						,	
		Abertis Infraestructuras Finance BV <sup>(c)</sup>	EUR	2.625%	Perp.	295,530	0.37
	300,000	Ashland Services BV	EUR	2.000%	30/01/2028	298,890	0.37
	175,000	Axalta Coating Systems Dutch Holding B BV	EUR	3.750%	15/01/2025	179,594	0.22
		Compact Bidco BV	EUR	5.750%	01/05/2026	100,708	0.13
	350,000	Diamond BC BV	EUR	5.625%	15/08/2025	359,908	0.45
		easyJet FinCo BV	EUR	1.875%	03/03/2028	301,185	0.37
		Energizer Gamma Acquisition BV	EUR	4.625%	15/07/2026	206,790	0.26
		IPD 3 BV	EUR	5.500%	01/12/2025	208,043	0.26
		Kongsberg Actuation Systems BV	EUR	5.000%	15/07/2025	203,543	0.25
		Nouryon Holding BV	EUR	6.500%	01/10/2026	210,948	0.26
	125,000		EUR	3.125%	01/11/2024	128,979	0.16
	200,000		EUR	3.625%	15/10/2025	209,621	0.26
		OI European Group BV	EUR	3.125%	15/11/2024	261,002	0.32
		OI European Group BV	EUR	2.875%	15/02/2025	101,797	0.13
		PPF Telecom Group BV	EUR	2.125%	31/01/2025	361,333	0.45
		PPF Telecom Group BV	EUR	3.250%	29/09/2027	107,675	0.13
		Q-Park Holding I BV	EUR	1.500%	01/03/2025	269,305	0.33
		Q-Park Holding I BV	EUR	2.000%	01/03/2027	96,076	0.12
	ZUU ()()()	Repsol International Finance BV <sup>(c)</sup>	EUR	2.500%	Perp.	199,160	0.25
		Repsol International Finance BV <sup>(c)</sup>	EUR	3.750%	Perp.	292,641	0.36

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% o Shareholders Equity
Bonds – (Con	tinued)					
letherlands – (						
	0 Schoeller Packaging BV	EUR	6.375%	01/11/2024	209,256	0.2
	0 Sigma Holdco BV	EUR	5.750%	15/05/2026	96,322	0.1
200,00 400,00	•	EUR EUR	2.376%	Perp.	193,032	0.2
	Telefonica Europe BV <sup>(c)</sup> Telefonica Europe BV <sup>(c)</sup>	EUR	3.875% 4.375%	Perp. Perp.	428,500 324,750	0.5
200,00		EUR	3.000%	Perp.	206,250	0.2
	0 TenneT Holding BV <sup>(c)</sup>	EUR	2.374%	Perp.	206,698	0.2
525,00	0 Teva Pharmaceutical Finance Netherlands II BV	EUR	1.125%	15/10/2024	496,191	0.6
205,00		EUR	4.500%	01/03/2025	214,962	0.2
300,00		USD	3.150%	01/10/2026	233,653	0.2
	0 Trivium Packaging Finance BV	EUR	3.750%	15/08/2026	256,557	0.3
	United Group BV     Wintershall Dea Finance 2 BV—Series NC8 <sup>(c)</sup>	EUR EUR	3.125% 3.000%	15/02/2026	488,338 195,640	0.6 0.2
	Wintershall Dea Finance BV—Series NC5 <sup>(c)</sup> Wintershall Dea Finance BV—Series NC5 <sup>(c)</sup>	EUR	2.499%	Perp. Perp.	98,755	0.2
500,00		EUR	3.375%	28/02/2030	496,510	0.6
	0 Ziggo BV	EUR	2.875%	15/01/2030	100,681	0.1
					8,638,823	10.7
lorway						
	0 Adevinta ASA	EUR	3.000%	15/11/2027	389,374	0.48
Panama 100,00	0 Carnival Corp.	EUR	10.125%	01/02/2026	117,132	0.14
	0 Carnival Corp.	EUR	7.625%	01/03/2026	110,996	0.14
					228,128	0.28
Portugal	Banco Comercial Portugues S.A. (c)	EUR	3.871%	27/03/2030	398,576	0.50
	0 EDP - Energias de Portugal S.A. (c)	EUR	1.700%	20/07/2080	390,570	0.37
300,00	EDI - Ellergias de l'ortugal o.m.	LOIX	1.70070	20/01/2000	700,157	0.87
Romania					700,137	0.07
	0 RCS & RDS S.A.	EUR	2.500%	05/02/2025	200,213	0.25
Spain	O. Andre Henry Or or Olli	EUD	4.0000/	45/00/0000	004.404	0.01
	Aedas Homes Opco SLU     Banco Bilbao Vizcaya Argentaria S.A. <sup>(c)</sup>	EUR EUR	4.000% 5.875%	15/08/2026 Perp.	204,104 216,698	0.2
	Banco de Credito Social Cooperativo S.A. <sup>(c)</sup>	EUR	5.250%	27/11/2031	102,378	0.1
	0 Banco de Sabadell S.A.	EUR	5.625%	06/05/2026	233,940	0.2
300,00	0 Banco de Sabadell S.A. <sup>(c)</sup>	EUR	5.375%	12/12/2028	328,425	0.4
	0 Banco de Sabadell S.A. <sup>(c)</sup>	EUR	2.000%	17/01/2030	98,825	0.12
200,00	0 CaixaBank S.A. <sup>(c)</sup>	EUR	6.375%	Perp.	217,986	0.2
	0 Cellnex Finance Co., S.A.	EUR	1.250%	15/01/2029	488,190	0.6
	0 Cellnex Telecom S.A.	EUR	1.875%	26/06/2029	203,071	0.2
	0 Cellnex Telecom S.A.	EUR	1.750%	23/10/2030	195,706	0.24
	0 Gestamp Automocion S.A.	EUR EUR	3.250%	30/04/2026	152,573	0.19
300,00	0 Grifols S.A. 0 Grifols S.A.	EUR	1.625% 3.200%	15/02/2025 01/05/2025	101,073 303,657	0.1
	0 Grifols S.A.	EUR	2.250%	15/11/2027	203,804	0.2
	0 Grupo Antolin-Irausa S.A.	EUR	3.250%	30/04/2024	100,941	0.1
	0 Grupo Antolin-Irausa S.A.	EUR	3.375%	30/04/2026	98,815	0.1
	0 Ibercaja Banco S.A. <sup>(c)</sup>	EUR	2.750%	23/07/2030	100,570	0.1
	International Consolidated Airlines Group S.A.	EUR	2.750%	25/03/2025	499,162	0.63
	0 Lorca Telecom Bondco S.A.	EUR	4.000%	18/09/2027	330,753	0.4
250,00	0 Via Celere Desarrollos Inmobiliarios S.A.	EUR	5.250%	01/04/2026	259,745	0.3
					4,440,416	5.5
Supranationals 325,00	0 Allied Universal Holdco LLC Via Allied Universal Finance Corp. Via Atlas					
150.00	Luxco 4 SARL 0 Allied Universal Holdco LLC Via Allied Universal Finance Corp. Via Atlas	EUR	3.625%	01/06/2028	324,989	0.4
	Luxco 4 SARL	GBP	4.875%	01/06/2028	175,426	0.22
375,00	0 Ardagh Metal Packaging Finance USA LLC Via Ardagh Metal Packaging Finance Plc.	EUR	3.000%	01/09/2029	376,447	0.4
	Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc.	EUR	2.125%	15/08/2026	170,182	0.2
	0 Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc.	GBP	4.750%	15/07/2027	237,485	0.3
	0 CANPACK S.A. Via Eastern PA Land Investment Holding LLC	EUR	2.375%	01/11/2027	307,700	0.38
225,00	0 Clarios Global LP Via Clarios US Finance Co.	EUR	4.375%	15/05/2026	234,000	0.29

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% o Shareholders Equity
Bonds – (Cor	ntinued)					
Sweden 300.00	00 Akelius Residential Property AB <sup>(c)</sup>	EUR	2.249%	17/05/2081	300,105	0.37
	00 Intrum AB	EUR	2.750%	15/07/2022	242,381	0.30
	00 Intrum AB	EUR	4.875%	15/08/2025	395,644	0.49
	00 Intrum AB	EUR	3.500%	15/07/2026	205,322	0.25
200,00	OO Samhallsbyggnadsbolaget i Norden AB <sup>(c)</sup>	EUR	2.624%	Perp.	200,570	0.25
	00 Verisure Holding AB	EUR	3.500%	15/05/2023	101,853	0.13
100,00	00 Verisure Holding AB <sup>(c)</sup>	EUR	4.751%	15/04/2025	102,262	0.13
	00 Verisure Holding AB	EUR	3.875%	15/07/2026	205,740	0.26
	00 Verisure Holding AB	EUR	3.250%	15/02/2027	126,429	0.16
125,00	00 Verisure Midholding AB	EUR	5.250%	15/02/2029	129,590	0.16
Jnited Kingdo	m				2,009,896	2.50
150,00		GBP	5.000%	30/04/2023	180,454	0.22
100,00		GBP	4.000%	08/03/2026	118,147	0.15
	00 Barclays Plc. <sup>(c)</sup>	GBP	5.875%	Perp.	247,773	0.31
	00 Bellis Finco Plc.	GBP	4.000%	16/02/2027	291,508	0.36
100,00	00 Carnival Plc.	EUR	3.456%	28/10/2029	83,369	0.10
	00 eG Global Finance Plc.	EUR	4.375%	07/02/2025	297,177	0.37
200,00	00 eG Global Finance Plc.	EUR	6.250%	30/10/2025	206,018	0.26
325,00	00 Ellaktor Value Plc.	EUR	6.375%	15/12/2024	317,600	0.39
	00 Gatwick Airport Finance Plc.	GBP	4.375%	07/04/2026	177,000	0.22
	00 Heathrow Finance Plc.	GBP	6.250%	03/03/2025	322,647	0.40
	00 Heathrow Finance Plc.	GBP	4.375%	01/03/2027	120,360	0.15
	00 IDH Finance Plc.	GBP	6.250%	15/08/2022	117,660	0.15
	00 INEOS Quattro Finance 2 Plc.	EUR	2.500%	15/01/2026	176,099	0.22
200,00		EUR	3.500%	15/07/2024	213,072	0.26
	00 International Game Technology Plc.	EUR	3.500%	15/06/2026	156,837	0.19
	00 International Game Technology Plc.	EUR	2.375%	15/04/2028	99,324	0.12
100,00		GBP	3.875%	15/11/2025	118,833	0.15
	00 Matalan Finance Plc. 25 Matalan Finance Plc.	GBP GBP	6.750% 9.500%	31/01/2023	213,432 79,440	0.27 0.10
		GBP		31/01/2024		0.43
	00 Mclaren Finance Plc. 00 Miller Homes Group Holdings Plc.	GBP	5.000% 5.500%	01/08/2022 15/10/2024	347,431 119,240	0.43
	00 Modulaire Global Finance Plc.	EUR	6.500%	15/02/2023	409,968	0.13
	00 National Express Group Plc. <sup>(c)</sup>	GBP	4.250%	Perp.	181,782	0.23
	OCado Group Plc.	GBP	4.000%	15/06/2024	176,937	0.22
	00 Pinewood Finance Co., Ltd.	GBP	3.250%	30/09/2025	473,562	0.59
	00 Pinnacle Bidco Plc.	EUR	5.500%	15/02/2025	305,349	0.38
250,00	00 Premier Foods Finance Plc.	GBP	3.500%	15/10/2026	292,585	0.36
	00 Rolls-Royce Plc.	EUR	0.875%	09/05/2024	218,825	0.27
200,00	00 Rolls-Royce Plc.	EUR	4.625%	16/02/2026	217,062	0.27
200,00	00 Standard Chartered Plc. (c)	USD	4.750%	Perp.	167,893	0.21
300,00	00 Stonegate Pub Co. Financing 2019 Plc.	GBP	8.250%	31/07/2025	367,636	0.46
175,00	00 Synthomer Plc.	EUR	3.875%	01/07/2025	183,517	0.23
100,00	O Thames Water Kemble Finance Plc.	GBP	5.875%	15/07/2022	121,607	0.15
	O Thames Water Kemble Finance Plc.	GBP	4.625%	19/05/2026	118,041	0.15
	00 TI Automotive Finance Plc.	EUR	3.750%	15/04/2029	202,495	0.25
	00 Travis Perkins Plc.	GBP	3.750%	17/02/2026	123,274	0.15
	OVery Group Funding Plc.	GBP	7.750%	15/11/2022	323,628	0.40
	00 Virgin Media Secured Finance Plc.	GBP	5.000%	15/04/2027	395,726	0.49
	00 Virgin Media Secured Finance Plc.	GBP	5.250%	15/05/2029	123,577	0.15
	00 Vmed O2 UK Financing I Plc.	GBP	4.000%	31/01/2029	260,643	0.32
	00 Vmed O2 UK Financing I Plc.	EUR	3.250%	31/01/2031	278,050	0.35
	00 Vodafone Group Plo. (C)	GBP	4.875%	03/10/2078	694,418	0.86
	00 Vodafone Group Plc.—Series NC10 <sup>(c)</sup> 00 William Hill Plc.	EUR GBP	3.000% 4.875%	27/08/2080 07/09/2023	101,865 123,002	0.13 0.15
					9,864,863	12.25
United States					, ·	
	00 Banff Merger Sub, Inc.	EUR	8.375%	01/09/2026	105,880	0.13
	00 Belden, Inc.	EUR	2.875%	15/09/2025	101,544	0.13
	00 Belden, Inc.	EUR	3.875%	15/03/2028	313,755	0.39
	00 Berry Global, Inc.	EUR	0.684%	15/01/2025	151,679	0.19
	00 Boxer Parent Co., Inc.	EUR	6.500%	02/10/2025	213,806	0.27
	O Catalent Pharma Solutions, Inc.	EUR	2.375%	01/03/2028	201,626	0.25
	00 Colfax Corp.	EUR	3.250%	15/05/2025	152,664	0.19
	OO Coty, Inc.	EUR	4.000%	15/04/2023	398,240	0.49
100,00	00 Crown Americas LLC Via Crown Americas Capital Corp. V 00 Encore Capital Group, Inc.	USD	4.250%	30/09/2026	88,467	0.11
		GBP	5.375%	15/02/2026	122,380	0.15

							% of
Holdings	i	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	Shareholders' Equity
Bonds -	– (Contir	nued)					
		Continued)					
		Encore Capital Group, Inc.	GBP	4.250%	01/06/2028	116,831	0.15
		Ford Motor Credit Co., LLC Ford Motor Credit Co., LLC	USD GBP	4.140% 2.748%	15/02/2023 14/06/2024	171,061 234,415	0.21 0.29
		Ford Motor Credit Co., LLC	EUR	1.744%	19/07/2024	782,975	0.29
		Ford Motor Credit Co., LLC	EUR	3.250%	15/09/2025	186,385	0.23
		IQVIA, Inc.	EUR	2.250%	15/01/2028	353,356	0.44
		IQVIA, Inc.	EUR	2.875%	15/06/2028	310,491	0.39
	100,000	IQVIA, Inc.	EUR	2.250%	15/03/2029	100,283	0.12
	100,000	Kraft Heinz Foods Co.	GBP	4.125%	01/07/2027	129,766	0.16
		Kraton Polymers LLC Via Kraton Polymers Capital Corp.	EUR	5.250%	15/05/2026	103,543	0.13
		Liberty Mutual Group, Inc. (c)	EUR	3.625%	23/05/2059	207,000	0.26
		Mauser Packaging Solutions Holding Co.	EUR	4.750%	15/04/2024	151,143	0.19
		MPT Operating Partnership LP Via MPT Finance Corp.	GBP	2.550%	05/12/2023	208,286	0.26
		MPT Operating Partnership LP Via MPT Finance Corp.	USD	4.625%	01/08/2029	175,437	0.22
		MPT Operating Partnership LP Via MPT Finance Corp.  MPT Operating Partnership LP Via MPT Finance Corp.	GBP USD	3.375% 3.500%	24/04/2030 15/03/2031	267,097 66,352	0.33
		Netflix, Inc.	EUR	3.625%	15/05/2027	864,364	1.07
	-	Organon Finance 1 LLC	EUR	2.875%	30/04/2028	458,962	0.57
		Primo Water Holdings, Inc.	EUR	3.875%	31/10/2028	102,660	0.13
		Scientific Games International, Inc.	EUR	3.375%	15/02/2026	100,383	0.12
	-	Scientific Games International, Inc.	EUR	5.500%	15/02/2026	152,640	0.19
		Silgan Holdings, Inc.	EUR	3.250%	15/03/2025	101,175	0.13
		Silgan Holdings, Inc.	EUR	2.250%	01/06/2028	201,672	0.25
	200,000	Standard Industries, Inc.	EUR	2.250%	21/11/2026	197,636	0.25
	100,000	UGI International LLC	EUR	3.250%	01/11/2025	103,183	0.13
	275,000	WMG Acquisition Corp.	EUR	3.625%	15/10/2026	285,321	0.35
	200,000	Yum! Brands, Inc.	USD	4.625%	31/01/2032	171,797	0.21
						8,154,255	10.13
(cost EU	BONDS JR 73,333	3,378)				75,188,701	93.38
Holdings		Security Description				Market Value EUR	% of Shareholders' Equity
Mutual I	Funds –	2.08%					
		Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) <sup>(d)(e)</sup>				1,669,667	2.08
	MUTUAL JR 1,669,9					1,669,667	2.08
	TRANSFE JR 75,003	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (3.322)				76,858,368	95.46
							% of
Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	Shareholders' Equity
Bonds -		curities dealt in another regulated market					
Canada	200,000	Bausch Health Cos., Inc.	USD	5.000%	15/02/2029	151,248	0.19
Germany	у						
		Deutsche Bank AG <sup>(c)</sup>	USD	3.729%	14/01/2032	165,516	0.20
-	200,000	Deutsche Bank AG <sup>(c)</sup> Deutsche Bank AG <sup>(c)</sup>	USD USD	3.729% 6.000%	14/01/2032 Perp.	165,516 174,058	0.20 0.22
-	200,000					174,058	0.22
	200,000						
Ireland	200,000					174,058	0.22
Ireland Italy	200,000 200,000	Deutsche Bank AG <sup>(c)</sup>	USD	6.000%	Perp.	174,058 339,574	0.22
Ireland Italy	200,000 200,000 100,000 350,000 ourg	Deutsche Bank AG <sup>(c)</sup> Virgin Media Vendor Financing Notes III DAC	USD	4.875%	Perp. 15/07/2028	174,058 339,574 118,895	0.22 0.42 0.15
Ireland Italy Luxembo	200,000 200,000 100,000 350,000 ourg 200,000 nds	Deutsche Bank AG <sup>(c)</sup> Virgin Media Vendor Financing Notes III DAC  UniCredit SpA <sup>(c)</sup> Telenet Finance Luxembourg Notes SARL	GBP USD USD	6.000% 4.875% 5.459% 5.500%	15/07/2028 30/06/2035 01/03/2028	174,058 339,574 118,895 313,146 172,208	0.22 0.42 0.15 0.39
Ireland Italy Luxembo	200,000 200,000 100,000 350,000 burg 200,000 nds 200,000	Deutsche Bank AG <sup>(c)</sup> Virgin Media Vendor Financing Notes III DAC  UniCredit SpA <sup>(c)</sup>	USD GBP USD	4.875% 5.459%	15/07/2028 30/06/2035	174,058 339,574 118,895 313,146	0.22 0.42 0.15 0.39

Holdings	Security Description			Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% o Shareholders Equity
Bonds – (Co	ntinued)							
United States								
	000 AdaptHealth LLC	- David Firence des		USD	4.625%	01/08/2029	121,604	0.15
	000 CrownRock LP Via Crov	vnRock Finance, Inc.		USD	5.000%	01/05/2029 01/06/2046	118,532	0.14
	<ul><li>Kraft Heinz Foods Co.</li><li>Occidental Petroleum Co.</li></ul>	orn		USD USD	4.375% 7.875%	15/09/2031	419,644 425,769	0.52 0.53
	000 Talen Energy Supply LL	•		USD	7.250%	15/05/2027	126,690	0.16
	100 Tenet Healthcare Corp.	S		USD	6.125%	01/10/2028	121,117	0.1
	000 Tenneco, Inc.			USD	5.125%	15/04/2029	102,750	0.1
							1,436,106	1.78
TOTAL BOND (cost EUR 2,7							2,784,928	3.40
TOTAL TRAN	SFERABLE SECURITIES D	EALT IN ANOTHER RE	GULATED MARKET				2,784,928	3.4
•							2,704,320	3.4
Other Transf Bonds – 0.02	erable Securities							
United States	270							
	000 Arches Buyer, Inc.			USD	6.125%	01/12/2028	17,672	0.02
TOTAL BOND (cost EUR 17,							17,672	0.02
	R TRANSFERABLE SECUR	ITIES					,	
(cost EUR 17,							17,672	0.02
MARKET VAL (cost EUR 77,	UE OF INVESTMENTS EXC 725,028)	LUDING DERIVATIVES	S				79,660,968	98.94
Futures Con	tracts – (0.01%)					Citt	Unnelland	0/ -
Number of Contracts	Security Description					Commitment Market Value EUR	Unrealised Loss EUR	% o Shareholders Equity
(12) (3) (12)	USD US Treasury Long Bond Future US Treasury Notes 10YR Future US Treasury Notes 2YR Future US Treasury Notes 5YR Future US Treasury Ultra Long Notes	res 21/09/2021 es 30/09/2021 es 30/09/2021			Short Short Short Short Short	(385,774) (1,300,656) (544,290) (1,221,359) (952,489)	(886) (1,820) (231) (1,695) (649)	(0.00 (0.01 (0.00 (0.00 (0.00
						(4,404,568)	(5,281)	(0.01
UNREALISED	LOSS ON FUTURES CONT	RACTS					(5,281)	(0.01
Forward Cur	rency Contracts – 0.12%							0/ -
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% o Shareholders Equity
EUR	5,776,130	USD	6,901,098			25/06/2021	105,944	0.13
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS					105,944	0.13
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% o Shareholders Equity
USD EUR	643,770 7,940,916	EUR GBP	529,718 6,841,718			25/06/2021 05/08/2021	(774) (10,283)	(0.00
	LOSS ON FORWARD CUR		0,041,110			00/00/2021	(11,057)	(0.01
	Specific Forward Curren		6)				(11,001)	(0.0)
	Amount		Amount			Maturity		% o Shareholders
Currency	Bought	Currency	Sold			Date		Equit
PLN	5,121,838	EUR	1,115,944			02/06/2021	26,223	0.0
SEK	3,138,231	EUR	309,031			04/08/2021	1,043	0.0
GBP PLN	307,788 4,917,087	EUR EUR	357,254 1,094,482			05/08/2021 23/08/2021	446 671	0.0
F ∟IN	4,917,087	LUR	1,094,402			23/00/2021	0/1	0.00
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS I	ELD FOR HEDGING PURF	POSES			28,383	0.04

#### Share Class Specific Forward Currency Contracts – (Continued)

Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss EUR	% of Shareholders' Equity
EUR USD	1,161,662 18,644,372	PLN EUR	5,221,357 15,623,070		02/06/2021 25/06/2021	(2,696) (304,197)	(0.00) (0.38)
UNREALISED LOS	9,960 S ON FORWARD CUR	GBP RRENCY CONTRA	8,608 CTS HELD FOR HEDGING PURPOSES		05/08/2021	(306,937)	(0.00)
0 0 ( (	0.00%						
Swap Contracts – Net Local Notional	- 0.00%					Unrealised Gain	% of Shareholders'
Amount	Pay		Receive	Currency	Maturity Date	EUR	Equity
1,350,000 1,810,000 200,000	Interest Rate Swaps Floating (EUR 6 mon Fixed 0.000% Floating (GBP 1 mon	th LIBOR) th SONIA)	Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000%	EUR EUR GBP GBP	16/06/2026 16/06/2028 16/06/2024	2,116 1,970 11 628	0.00 0.00 0.00
320,000 120,000	Floating (GBP 1 mon Floating (GBP 1 mon		Fixed 0.000% Fixed 0.250%	GBP	16/06/2026 16/06/2031	628 666	0.00 0.00
UNREALISED GAIN	N ON INTEREST RATE	,				5,391	0.00
TOTAL UNREALISE	ED GAIN ON SWAP C	ONTRACTS				5,391	0.00
Net Local Notional						Unrealised Loss	% of Shareholders'
Amount	Pay		Receive	Currency	Maturity Date	EUR	Equity
4,150,000 2,220,000	Interest Rate Swaps Floating (EUR 6 mon Floating (EUR 6 mon	th LIBOR)	Fixed 0.000% Fixed 0.000%	EUR EUR	16/06/2023 16/06/2024	(622) (1,787)	(0.00) (0.00)
UNREALISED LOS	S ON INTEREST RATE	E SWAPS				(2,409)	(0.00)
TOTAL UNREALISE	ED LOSS ON SWAP C	ONTRACTS				(2,409)	(0.00)
MARKET VALUE O (cost EUR 77,725,0						79,475,002	98.71
OTHER ASSETS A	ND LIABILITIES					1,042,652	1.29
SHAREHOLDERS'	EQUITY					80,517,654	100.00
TOTAL INVESTME	NTS				N	larket Value EUR	% of Shareholders' Equity
Unrealised loss on future Unrealised gain on forw Unrealised loss on forw Unrealised gain on forw	vard currency contracts rard currency contracts vard currency contracts hel rard currency contracts hel rard currency contracts hel p contracts p contracts lities	d for hedging purpose				79,660,968 (5,281) 105,944 (11,057) 28,383 (306,937) 5,391 (2,409) 1,042,652	98.94 (0.01) 0.13 (0.01) 0.04 (0.38) 0.00 (0.00) 1.29

The Futures Commission Merchant was Goldman Sachs International.

The counterparties for forward currency contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natwest Markets Plc., Standard Chartered Bank and State Street Bank & Trust.

The counterparty for swap contracts was Credit Suisse.

The maximum individual counterparty exposure as at 31 May 2021 is 0.12% of the NAV.

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

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

<sup>(</sup>c) Variable and floating coupon rates are those quoted as of 31 May 2021.

<sup>(</sup>d) A related party to Goldman Sachs Funds.

 $<sup>^{\</sup>rm (e)}\,$  The yield for this fund as at 31 May 2021 was (0.600)%.

Transferable securities admitted to an official exchange listing   Blonds = \$3.20%   Aggentina Covernment International Bond <sup>(a)</sup>   USD	Holdings	s	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
State   Stat	Transfe	orablo so	curities admitted to an official exchange listing					
Part	Bonds	- 53.26%						
20,000   Amenia International Bond   USD   3,000%   20/20/20/3   18,616   0.31			Argentina Government International Bond <sup>(c)</sup>	USD	0.125%	09/07/2030	74,213	0.13
Belgium	Armenia		Armenia International Bond	USD	3.600%	02/02/2031	186,016	0.32
Berni	Belarus		Belarus International Bond	USD	6.875%	28/02/2023	200,402	0.34
Serial   10,000   Senin Government International Bond	Belgiun		Ageas S.A./NV <sup>(d)</sup>	EUR	1.875%	24/11/2051	121.190	0.21
Paral	Benin	,					,	
Septemble   Sept		100,000	Benin Government International Bond	EUR	4.875%	19/01/2032	120,781	0.20
British Virgin Islands   200,000   Fortune Star BVI Ltd.   USD   6.750%   0.20772023   210,250   0.34   0.00   0	Brazil						-	0.35
British Virgin Inlands		200,000	Itau Unibanco Holding S.A.(4)	USD	3.875%	15/04/2031		
200,000   Fortune Star BVI Ltd.   USD   6.750%   0.2077/2023   210,250   0.34	British \	Virgin Isla	nds				402,637	
Colombia   Colombia   Covernment International Bond   USD   4.50%   15/03/2029   216.071   0.33   250,000   Experior IS.A.	Brition	200,000	Fortune Star BVI Ltd.					0.36
Colombia   20,000   Colombia Government International Bond   USD   6,875%   29/04/2030   296,671   0.53		200,000	nuarong Finance 2019 Co., Ltd.	050	2.125%	30/09/2023		
Sept   Sept	Colomb	oia					040,100	0.55
Denmark		-						0.37
Society   Soci		200,000	Ecopolici C.A.		0.07070	20/0-4/2000		0.87
Dominican Republic   200,000   Dominican Republic International Bond   USD   5.950%   25/01/2027   226,437   0.33   150,000   Dominican Republic International Bond   USD   4.875%   23/09/2032   154,641   0.25   23/09/2032   124,741   0.25   0.25   23/09/2032   124,741   0.25   0.25   23/09/2032   124,751   0.25	Denmar		December Ready A (O(d)	EUD	4.0750/	40/00/0000	074 500	0.00
200,000   Dominican Republic International Bond   USD   5,950%   2501/2027   226,437   0.35	Dominie	•		EUR	1.375%	12/02/2030	3/1,538	0.63
Egypt   200,000   Egypt Government International Bond   USD   5.875%   16/02/2031   197,188   0.34   200,000   Egypt Government International Bond   USD   8.875%   29/05/2050   219,993   0.35   219,093   219,093   0.35   219,093	Dominio	200,000	Dominican Republic International Bond					0.39
Egypt   200,000   Egypt Government International Bond   USD   8.875%   16/02/2031   197,188   0.3.3   0.3.0		150,000	Dominican Republic International Bond	USD	4.875%	23/09/2032		
200,000   Egypt Government International Bond   USD   5.875%   16/02/2031   197,188   0.34   200,000   Egypt Government International Bond   USD   8.875%   29/05/2050   219,993   0.37   0.3	Favnt						301,070	0.00
Finland  100,000 Citycon OYJ <sup>(d)</sup> France  200,000 Altice France S.A.  200,000 ANA S.A. <sup>(d)</sup> EUR 3.625% Perp. 120,252 0.26  200,000 ANA S.A. <sup>(d)</sup> EUR 3.50% 28/05/2049 277,840 0.44  100,000 BNP Paribas S.A. (d)  EUR 0.500% 01/09/2028 120,775 0.27  100,000 BNP Paribas S.A.  EUR 1.625% 02/07/2031 125,508 0.27  100,000 BPC S.A.  EUR 0.875% 31/01/2024 124,751 0.27  100,000 CPG dit Agricole S.A.  EUR 0.375% 08/03/2028 118,639 0.22  100,000 Credit Agricole S.A.  EUR 0.375% 08/03/2028 118,639 0.22  100,000 Credit Agricole S.A.  EUR 0.375% 08/03/2028 119,003 0.22  100,000 Credit Agricole S.A.  EUR 0.125% 09/12/2027 119,003 0.22  100,000 Credit Agricole S.A.  EUR 0.125% 09/12/2027 119,003 0.22  100,000 Electricite de France S.A. <sup>(d)</sup> EUR 1.625% 09/12/2027 119,003 0.22  100,000 Electricite de France S.A. <sup>(d)</sup> EUR 1.625% 09/12/2027 119,003 0.22  100,000 Electricite de France S.A. <sup>(d)</sup> EUR 5.000% Perp. 136,363 0.22  200,000 La Mondiale SAM  EUR 0.750% 20/04/2026 245,904 0.44  200,000 Commerzbank AG  EUR 0.875% 22/09/2028 123,299 0.22  1,839,226 3.12  Germany  Germany  Germany  Commerzbank AG  EUR 4.375% 15/01/2028 252,957 0.43  50,000 Commerzbank AG  EUR 4.000% 23/03/2026 68,039 0.11  100,000 TUI Cruises GmbH  EUR 4.625% Perp. 249,529 0.44  100,000 TUI Cruises GmbH  EUR 4.625% Perp. 249,529 0.44  100,000 TUI Cruises GmbH  EUR 6.500% 15/05/2026 126,877 0.22  125,000 Volkswagen Leasing GmbH  EUR 0.375% 20/07/2026 152,198 0.25	-5) P							0.34
Finland   100,000   Citycon OYJ(d)   EUR   3.625%   Perp.   120,252   0.20		200,000	Egypt Government International Bond	050	0.075%	29/05/2050		
France  200,000 Aktice France S.A.  200,000 AXA S.A. (a)  EUR  3.250%  28/05/2049  277,840  0.44  100,000 BNP Paribas S.A.  EUR  1.625%  28/05/2049  277,840  0.44  100,000 BNP Paribas S.A.  EUR  1.625%  28/07/2031  125,508  0.22  100,000 BPCE S.A.  EUR  0.875%  31/01/2024  124,751  0.22  100,000 Credit Agricole S.A.  EUR  0.375%  08/03/2028  118,639  0.22  100,000 Credit Agricole S.A.  EUR  0.375%  08/03/2028  118,639  0.22  100,000 Credit Agricole S.A.  EUR  0.375%  08/03/2028  119,003  020  100,000 Credit Agricole S.A.  EUR  0.125%  09/12/2027  119,003  0.20  100,000 Credit Agricole S.A.  EUR  0.125%  09/12/2027  119,003  0.20  100,000 Credit Agricole S.A.  EUR  0.875%  08/06/2030  125,993  0.22  100,000 Electricite de France S.A. (d)  EUR  1.625%  05/06/2030  125,993  0.22  100,000 La Mondiale S.A.  EUR  0.750%  20/04/2026  245,904  0.44  100,000 Societe Generale S.A. (d)  EUR  0.875%  22/09/2028  123,299  0.25  1839,226  3.12  Germany  200,000 Cheplapharm Arzneimittel GmbH  EUR  0.100%  11/09/2025  182,546  0.33  50,000 Commerzbank AG  EUR  0.100%  11/09/2025  182,546  0.33  50,000 Commerzbank AG  EUR  0.100%  11/09/2025  182,546  0.33  50,000 Commerzbank AG  EUR  0.100%  15/01/2028  252,957  0.43  200,000 Deutsche Bank AG (d)  EUR  0.100%  15/05/2026  124,557  0.43  15/01/2028  252,957  0.43  15/01/2028  15/01/2	Finland						,	
200,000   Altice France S.A.   USD   5.125%   15/07/2029   198,250   0.34   200,000   AXA S.A.   (0)		100,000	Citycon OYJ <sup>(d)</sup>	EUR	3.625%	Perp.	120,252	0.20
100,000 BNP Paribas S.A. (d)	France	200,000	Altice France S.A.	USD	5.125%	15/07/2029	198,250	0.34
100,000 BNP Paribas S.A.								0.47
100,000 BPCE S.A.		,						
100,000   CNP Assurances   EUR   0.375%   08/03/2028   118,639   0.20								
100,000   Credit Agricole S.A.   EUR   0.375%   21/10/2025   122,901   0.27     100,000   Credit Agricole S.A.   EUR   0.125%   09/12/2027   119,003   0.27     100,000   Credit Agricole S.A.   EUR   0.125%   09/12/2027   119,003   0.27     100,000   Credit Agricole S.A.   EUR   1.625%   05/06/2030   125,993   0.27     100,000   Electricite de France S.A.   EUR   5.000%   Perp.   136,363   0.27     200,000   La Mondiale SAM   EUR   0.750%   20/04/2026   245,904   0.44     100,000   Societe Generale S.A.   EUR   0.875%   22/09/2028   123,299   0.27     1,839,226   3.12     3,12   Sermany								
100,000   Credit Agricole S.A.   EUR   0.125%   09/12/2027   119,003   0.20								0.21
100,000   Credit Agricole S.A. (d)								0.20
200,000   La Mondiale SAM   EUR   0.750%   20/04/2026   245,904   0.42				EUR	1.625%	05/06/2030	125,993	0.21
100,000   Societe Generale S.A. (d)   EUR   0.875%   22/09/2028   123,299   0.20								0.23
1,839,226   3.12								0.42
Sermany   200,000   Cheplapharm Arzneimittel GmbH   EUR   4.375%   15/01/2028   252,957   0.43		100,000	Societe Generale S.A. (d)	EUR	0.875%	22/09/2028		0.21
200,000         Cheplapharm Arzneimittel GmbH         EUR         4.375%         15/01/2028         252,957         0.43           150,000         Commerzbank AG         EUR         0.100%         11/09/2025         182,546         0.3           50,000         Commerzbank AG         EUR         4.000%         23/03/2026         68,039         0.12           200,000         Deutsche Bank AG <sup>(d)</sup> EUR         4.625%         Perp.         249,529         0.42           100,000         TUI Cruises GmbH         EUR         6.500%         15/05/2026         126,877         0.2           125,000         Volkswagen Leasing GmbH         EUR         0.375%         20/07/2026         152,198         0.26							1,839,226	3.12
50,000         Commerzbank AG         EUR         4.000%         23/03/2026         68,039         0.12           200,000         Deutsche Bank AG <sup>(d)</sup> EUR         4.625%         Perp.         249,529         0.42           100,000         TUI Cruises GmbH         EUR         6.500%         15/05/2026         126,877         0.2°           125,000         Volkswagen Leasing GmbH         EUR         0.375%         20/07/2026         152,198         0.26	German	200,000						0.43
200,000       Deutsche Bank AG <sup>(d)</sup> EUR       4.625%       Perp.       249,529       0.42         100,000       TUI Cruises GmbH       EUR       6.500%       15/05/2026       126,877       0.2°         125,000       Volkswagen Leasing GmbH       EUR       0.375%       20/07/2026       152,198       0.26		150,000	Commerzbank AG	EUR	0.100%		182,546	0.31
100,000       TUI Cruises GmbH       EUR       6.500%       15/05/2026       126,877       0.2°         125,000       Volkswagen Leasing GmbH       EUR       0.375%       20/07/2026       152,198       0.26						23/03/2026		0.12
125,000 Volkswagen Leasing GmbH EUR 0.375% 20/07/2026 152,198 0.26								0.42
								0.21
1,032,146 1.75		125,000	Volkswagen Leasing GmbH	EUR	0.375%	20/07/2026	152,198	0.26
							1,032,146	1.75

				(a)	(1-)	Market Value	% of Shareholders
Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonas India	– (Contir	nued)					
	400,000	Reliance Industries Ltd.	USD	3.667%	30/11/2027	434,475	0.74
Indones							
	200,000	Perusahaan Penerbit SBSN Indonesia III	USD	4.150%	29/03/2027	223,775	0.38
Ireland	100 000	AIB Group Plc. (d)	EUR	2.875%	30/05/2031	129,903	0.22
		AIB Group Plc. (d)	EUR	6.250%	Perp.	275,062	0.47
	100,000	Bank of Ireland Group Plc. (d)	EUR	1.375%	11/08/2031	120,812	0.21
	275,000	Dell Bank International DAC	EUR	1.625%	24/06/2024	350,011	0.59
						875,788	1.49
Isle Of I		AngloGold Ashanti Holdings Plc.	USD	3.750%	01/10/2030	207,438	0.35
Israel							
	200,000	Leviathan Bond Ltd. 144A <sup>(e)</sup>	USD	6.750%	30/06/2030	225,510	0.38
Italy				. ====			
		Aeroporti di Roma SpA Brunello Bidco SpA	EUR EUR	1.750% 3.500%	30/07/2031 15/02/2028	151,679 122,286	0.26 0.21
		Enel SpA—Series 6.5Y <sup>(d)</sup>	EUR	1.375%	Perp.	118,908	0.21
		Telecom Italia SpA	EUR	1.625%	18/01/2029	118,987	0.20
	500,000	UniCredit SpA <sup>(d)</sup>	EUR	1.200%	20/01/2026	618,993	1.05
						1,130,853	1.92
Ivory Co		Ivory Coast Government International Bond	USD	6.375%	03/03/2028	223,258	0.38
 Jamaica		, coad. coroon monatorial bond		0.0.070	00,00,2020	220,200	
		Jamaica Government International Bond	USD	7.875%	28/07/2045	278,937	0.47
Japan	405.000	Assist Ossar Haldings Ltd	FUD	0.0400/	40/04/0004	450.070	0.00
		Asahi Group Holdings Ltd. Takeda Pharmaceutical Co., Ltd.	EUR EUR	0.010% 3.000%	19/04/2024 21/11/2030	152,373 144,526	0.26 0.24
	100,000	Taneda i Harriacedileai oo., Etd.	Lon	3.00070	21/11/2030	296,899	0.50
Jersey						290,099	0.50
	200,000	Galaxy Pipeline Assets Bidco Ltd.	USD	3.250%	30/09/2040	197,000	0.33
Kazakh		KazMunayGas National Co., JSC	USD	3.500%	14/04/2033	208,137	0.35
 Liberia	200,000	Transfer Francisco Co., 900		0.00070	14/04/2000	200,101	0.00
	30,000	Royal Caribbean Cruises Ltd.	USD	5.250%	15/11/2022	31,200	0.05
Luxemb	ourg						
		Altice France Holding S.A.	EUR	8.000%	15/05/2027	132,964	0.22
		Becton Dickinson Euro Finance SARL	EUR	1.208%	04/06/2026	127,230	0.22
		Blackstone Property Partners Europe Holdings SARL Helvetia Europe S.A. (d)	EUR EUR	2.200% 2.750%	24/07/2025 30/09/2041	260,203 130,472	0.44 0.22
		Intelsat Jackson Holdings S.A.	USD	5.500%	01/08/2023	68,445	0.12
		Kleopatra Holdings 2 S.C.A.	EUR	6.500%	01/09/2026	117,124	0.20
		Logicor Financing SARL	EUR	3.250%	13/11/2028	282,651	0.48
		MHP Lux S.A.	USD	6.950%	03/04/2026	209,070	0.35
	100,000	Motion Finco SARL	EUR	7.000%	15/05/2025	128,727	0.22
						1,456,886	2.47
Mexico	200 000	Banco Mercantil del Norte S.A. (d)	USD	7.625%	Do	224 400	0.30
		Mexico City Airport Trust	USD	5.500%	Perp. 31/10/2046	224,180 198,818	0.38 0.34
		Mexico Government International Bond	USD	2.659%	24/05/2031	194,212	0.33
	200,000	mones constitution and material point	303	2.00070	2 1/00/2001	617,210	1.05
Morocc	0					017,210	1.00
		Morocco Government International Bond	USD	3.000%	15/12/2032	192,688	0.33
Netherla		ABN AMRO Bank NV <sup>(d)</sup>	EUR	2.875%	18/01/2028	126,985	0.21
		ABN AMRO Bank NV <sup>(d)</sup>	EUR	4.375%	Perp.	261,259	0.44
		Airbus S.E.	EUR	2.000%	07/04/2028	134,345	0.44
		Cooperatieve Rabobank UA	EUR	3.875%	25/07/2023	132,031	0.22
		Cooperatieve Rabobank UA <sup>(d)</sup>	EUR	3.250%	Perp.	250,512	0.42

200,0 100,0 200,0 200,0 100,0 300,0 200,0 100,0 200,0 100,0 200,0 100,0 200,0 Panama 200,0 Paraguay 200,0 Qatar 200,0 Romania 200,0	· ·	Currency  USD EUR EUR USD USD USD EUR EUR EUR EUR EUR EUR USD USD EUR EUR USD USD USD USD USD	8.000% 0.853% 0.647% 3.875% 7.650% 6.748% 3.375% 3.250% 2.031% 2.375% 1.908% 3.375% 3.500% 4.875% 4.875%	18/09/2027 13/11/2030 20/12/2027 06/05/2030 01/10/2027 01/06/2034 14/07/2027 29/09/2027 23/06/2032 11/05/2027 23/06/2032 25/11/2027 Perp. 15/04/2028 15/01/2030	216,437 245,592 124,363 210,937 219,342 204,169 269,846 130,992 376,028 268,641 127,876 202,245 131,213 157,009 244,967 205,250	\$\text{Shareholders'} \text{Equity}\$  0.37 0.42 0.21 0.36 0.37 0.35 0.46 0.22 0.64 0.46 0.22 0.34 0.22 0.35 7.54
Netherlands -	(Continued)  (Its Netherlands Holdco BV  Its Netherlands Holdco BV  Its Groep NV(d)  Lukoil Securities BV  Lukoil Securities BV  Metinvest BV  Mv24 Capital BV  PF Telecom Group BV  PF Telecom Group BV  Signify NV  Upjohn Finance BV  VEON Holdings BV  Volkswagen International Finance NV(d)  WPC Eurobond BV  Ziggo BV  Oman Government International Bond  Aeropuerto Internacional de Tocumen S.A.	EUR EUR USD USD USD EUR EUR EUR EUR EUR USD EUR USD EUR EUR EUR USD USD	0.853% 0.647% 3.875% 7.650% 6.748% 3.375% 3.250% 2.031% 2.375% 1.908% 3.375% 3.500% 1.350% 2.875% 4.875%	13/11/2030 20/12/2027 06/05/2030 01/10/2027 01/06/2034 14/07/2027 29/09/2027 03/08/2032 11/05/2027 23/06/2032 25/11/2027 Perp. 15/04/2028 15/01/2030	245,592 124,363 210,937 219,342 204,169 269,846 130,992 376,028 268,641 127,876 202,245 131,213 157,009 244,967 205,250	0.42 0.21 0.36 0.37 0.35 0.46 0.22 0.64 0.46 0.22 0.34 0.22 0.27 0.42 0.35 7.54
200,0 200,0 100,0 200,0 189,2 200,0 100,0 300,0 200,0 100,0 200,0 100,0 200,0 Panama 200,0 Paraguay 200,0 Qatar 200,0 Romania 200,0	IHS Netherlands Holdco BV ING Groep NV(d) ING Groep NV(d) JAB Holdings BV Lukoil Securities BV Metinvest BV Metinvest BV MN ME Property BV PPF Telecom Group BV Prosus NV Signify NV Upjohn Finance BV VEON Holdings BV VEON Holdings BV VIEN BY VIEN	EUR EUR USD USD USD EUR EUR EUR EUR EUR USD EUR USD EUR EUR EUR USD USD	0.853% 0.647% 3.875% 7.650% 6.748% 3.375% 3.250% 2.031% 2.375% 1.908% 3.375% 3.500% 1.350% 2.875% 4.875%	13/11/2030 20/12/2027 06/05/2030 01/10/2027 01/06/2034 14/07/2027 29/09/2027 03/08/2032 11/05/2027 23/06/2032 25/11/2027 Perp. 15/04/2028 15/01/2030	245,592 124,363 210,937 219,342 204,169 269,846 130,992 376,028 268,641 127,876 202,245 131,213 157,009 244,967 205,250	0.42 0.21 0.36 0.37 0.35 0.46 0.22 0.64 0.46 0.22 0.34 0.22 0.27 0.42 0.35 7.54
200,0 100,0 200,0 200,0 100,0 300,0 200,0 100,0 200,0 100,0 200,0 100,0 200,0 Panama 200,0 Paraguay 200,0 Qatar 200,0 Romania 200,0	100 ING Groep NV <sup>(d)</sup> 100 JAB Holdings BV 100 Lukoil Securities BV 101 Metinvest BV 102 Metinvest BV 103 NE Property BV 104 PPF Telecom Group BV 105 Signify NV 106 Upjohn Finance BV 107 VEON Holdings BV 108 VOIkswagen International Finance NV <sup>(d)</sup> 109 Ziggo BV 100 Oman Government International Bond 100 Meropuerto Internacional de Tocumen S.A.	EUR EUR USD USD USD EUR EUR EUR EUR EUR USD EUR USD EUR EUR EUR USD USD	0.853% 0.647% 3.875% 7.650% 6.748% 3.375% 3.250% 2.031% 2.375% 1.908% 3.375% 3.500% 1.350% 2.875% 4.875%	13/11/2030 20/12/2027 06/05/2030 01/10/2027 01/06/2034 14/07/2027 29/09/2027 03/08/2032 11/05/2027 23/06/2032 25/11/2027 Perp. 15/04/2028 15/01/2030	245,592 124,363 210,937 219,342 204,169 269,846 130,992 376,028 268,641 127,876 202,245 131,213 157,009 244,967 205,250	0.42 0.21 0.36 0.37 0.35 0.46 0.22 0.64 0.46 0.22 0.34 0.22 0.27 0.42 0.35
100,0 200,0 100,0 189,2 200,0 100,0 300,0 200,0 100,0 125,0 200,0 200,0 200,0 Panama 200,0 Paraguay 200,0 Qatar 200,0 Romania 200,0	JAB Holdings BV Lukoil Securities BV Metinvest BV Metinvest BV NE Property BV PPF Telecom Group BV Prosus NV Signify NV UO Signify NV UO Upjohn Finance BV Volkswagen International Finance NV <sup>(d)</sup> WPC Eurobond BV Ziggo BV Jiggo BV  O Oman Government International Bond  Aeropuerto Internacional de Tocumen S.A.	EUR USD USD USD EUR EUR EUR EUR EUR USD USD USD USD USD	0.647% 3.875% 7.650% 6.748% 3.375% 3.250% 2.031% 2.375% 1.908% 3.375% 3.500% 1.350% 2.875% 4.875%	20/12/2027 06/05/2030 01/10/2027 01/06/2034 14/07/2027 29/09/2027 03/08/2032 11/05/2027 23/06/2032 25/11/2027 Perp. 15/04/2028 15/01/2030	124,363 210,937 219,342 204,169 269,846 130,992 376,028 268,641 127,876 202,245 131,213 157,009 244,967 205,250	0.21 0.36 0.37 0.35 0.46 0.22 0.64 0.46 0.22 0.34 0.22 0.27 0.42 0.35
200,0 200,0 189,2 200,0 100,0 200,0 100,0 200,0 100,0 200,0  Panama 200,0  Paraguay 200,0  Qatar 200,0  Romania 200,0	Lukoil Securities BV  Metinvest BV  Metinvest BV  NE Property BV  PPF Telecom Group BV  Prosus NV  Signify NV  VOU Upjohn Finance BV  VOU VEON Holdings BV  VOU VEON Holdings BV  VIEW Surger BY  VIEW Surger	USD USD USD USD EUR EUR EUR EUR EUR USD USD USD	3.875% 7.650% 6.748% 3.375% 3.250% 2.031% 2.375% 1.908% 3.375% 3.500% 1.350% 2.875% 4.875%	06/05/2030 01/10/2027 01/06/2034 14/07/2027 29/09/2027 03/08/2032 11/05/2027 23/06/2032 25/11/2027 Perp. 15/04/2028 15/01/2030	210,937 219,342 204,169 269,846 130,992 376,028 268,641 127,876 202,245 131,213 157,009 244,967 205,250	0.36 0.37 0.35 0.46 0.22 0.64 0.46 0.22 0.34 0.22 0.27 0.42 0.35
189,2 200,0 100,0 300,0 200,0 100,0 200,0 125,0 200,0 200,0  Panama 200,0  Paraguay 200,0  Qatar 200,0  Romania 200,0	MV24 Capital BV NE Property BV PPF Telecom Group BV OPF Tolecom Group BV OPF Signify NV OU Signify NV OU Upjohn Finance BV OV VEON Holdings BV OV Volkswagen International Finance NV <sup>(d)</sup> WPC Eurobond BV OU Ziggo BV OU Ziggo BV OU Coman Government International Bond OU Aeropuerto Internacional de Tocumen S.A.	USD EUR EUR EUR EUR EUR EUR USD EUR EUR EUR USD USD	6.748% 3.375% 3.250% 2.031% 2.375% 1.908% 3.375% 3.500% 1.350% 2.875% 4.875%	01/06/2034 14/07/2027 29/09/2027 03/08/2032 11/05/2027 23/06/2032 25/11/2027 Perp. 15/04/2028 15/01/2030	204,169 269,846 130,992 376,028 268,641 127,876 202,245 131,213 157,009 244,967 205,250	0.35 0.46 0.22 0.64 0.46 0.22 0.34 0.22 0.27 0.42 0.35 7.54
200,0 100,0 200,0 200,0 100,0 200,0 125,0 200,0 200,0  Panama 200,0  Paraguay 200,0  Qatar 200,0  Romania 200,0	000 NE Property BV 000 PPF Telecom Group BV 000 Prosus NV 000 Signify NV 000 Upjohn Finance BV 000 VEON Holdings BV 000 Volkswagen International Finance NV <sup>(d)</sup> 000 WPC Eurobond BV 000 Ziggo BV 000 Ziggo BV 000 Oman Government International Bond 000 Aeropuerto Internacional de Tocumen S.A.	EUR EUR EUR EUR EUR USD EUR EUR EUR USD USD	3.375% 3.250% 2.031% 2.375% 1.908% 3.375% 3.500% 1.350% 2.875% 4.875%	14/07/2027 29/09/2027 03/08/2032 11/05/2027 23/06/2032 25/11/2027 Perp. 15/04/2028 15/01/2030	269,846 130,992 376,028 268,641 127,876 202,245 131,213 157,009 244,967 205,250	0.46 0.22 0.64 0.46 0.22 0.34 0.22 0.27 0.42 0.35
100,0 300,0 200,0 100,0 200,0 100,0 125,0 200,0 200,0   Oman 200,0  Panama 200,0  Paraguay 200,0  Qatar 200,0  Romania 200,0	PPF Telecom Group BV Prosus NV Signify NV VO Upjohn Finance BV VCON Holdings BV Volkswagen International Finance NV <sup>(d)</sup> WPC Eurobond BV Ziggo BV Ziggo BV  O Oman Government International Bond Aeropuerto Internacional de Tocumen S.A.	EUR EUR EUR USD EUR EUR EUR EUR USD USD	3.250% 2.031% 2.375% 1.908% 3.375% 3.500% 1.350% 2.875% 4.875%	29/09/2027 03/08/2032 11/05/2027 23/06/2032 25/11/2027 Perp. 15/04/2028 15/01/2030	130,992 376,028 268,641 127,876 202,245 131,213 157,009 244,967 205,250	0.22 0.64 0.46 0.22 0.34 0.22 0.27 0.42 0.35 7.54
300,0 200,0 100,0 200,0 100,0 125,0 200,0	00 Prosus NV 00 Signify NV 00 Upjohn Finance BV 00 VEON Holdings BV 00 Volkswagen International Finance NV <sup>(d)</sup> 00 WPC Eurobond BV 00 Ziggo BV 00 Ziggo BV 00 Oman Government International Bond	EUR EUR EUR USD EUR EUR EUR USD	2.031% 2.375% 1.908% 3.375% 3.500% 1.350% 2.875% 4.875%	03/08/2032 11/05/2027 23/06/2032 25/11/2027 Perp. 15/04/2028 15/01/2030 15/01/2030	376,028 268,641 127,876 202,245 131,213 157,009 244,967 205,250 4,441,477	0.64 0.46 0.22 0.34 0.22 0.27 0.42 0.35
200,0 100,0 100,0 100,0 125,0 200,0 200,0   Oman 200,0  Panama 200,0  Paraguay 200,0  Qatar 200,0  Romania 200,0	Signify NV Upjohn Finance BV VEON Holdings BV VEON Holdings BV Velos Holdings BV Vel	EUR EUR USD EUR EUR EUR USD	2.375% 1.908% 3.375% 3.500% 1.350% 2.875% 4.875%	11/05/2027 23/06/2032 25/11/2027 Perp. 15/04/2028 15/01/2030 15/01/2030	268,641 127,876 202,245 131,213 157,009 244,967 205,250 4,441,477	0.46 0.22 0.34 0.22 0.27 0.42 0.35
100,0   200,0   125,0   200,0   200,0   200,0   Coman	100 Upjohn Finance BV 100 VEON Holdings BV 100 Volkswagen International Finance NV <sup>(d)</sup> 100 WPC Eurobond BV 100 Ziggo BV 100 Ziggo BV 100 Oman Government International Bond 100 Aeropuerto Internacional de Tocumen S.A.	EUR USD EUR EUR EUR USD USD	1.908% 3.375% 3.500% 1.350% 2.875% 4.875%	23/06/2032 25/11/2027 Perp. 15/04/2028 15/01/2030 15/01/2030	127,876 202,245 131,213 157,009 244,967 205,250 4,441,477	0.22 0.34 0.22 0.27 0.42 0.35
200,0 100,0 125,0 200,0 200,0   Oman 200,0  Panama 200,0  Paraguay 200,0  Qatar 200,0  Romania 200,0	00 VEON Holdings BV 00 Volkswagen International Finance NV <sup>(d)</sup> 00 WPC Eurobond BV 00 Ziggo BV 00 Ziggo BV 00 Oman Government International Bond 00 Aeropuerto Internacional de Tocumen S.A.	USD EUR EUR EUR USD	3.375% 3.500% 1.350% 2.875% 4.875%	25/11/2027 Perp. 15/04/2028 15/01/2030 15/01/2030	202,245 131,213 157,009 244,967 205,250 4,441,477	0.34 0.22 0.27 0.42 0.35 7.54
100,0   125,0   200,0   200,0   200,0   Panama	00 Volkswagen International Finance NV <sup>(d)</sup> 00 WPC Eurobond BV 00 Ziggo BV 00 Ziggo BV 00 Oman Government International Bond 00 Aeropuerto Internacional de Tocumen S.A.	EUR EUR EUR USD	3.500% 1.350% 2.875% 4.875%	Perp. 15/04/2028 15/01/2030 15/01/2030	131,213 157,009 244,967 205,250 4,441,477	0.22 0.27 0.42 0.35 7.54
125,0 200,0 200,0  Oman 200,0  Panama 200,0  Paraguay 200,0  Qatar 200,0  Romania 200,0	00 WPC Eurobond BV 00 Ziggo BV 00 Ziggo BV 00 Oman Government International Bond 00 Aeropuerto Internacional de Tocumen S.A.	USD USD	2.875% 4.875% 6.250%	15/04/2028 15/01/2030 15/01/2030	157,009 244,967 205,250 4,441,477	0.42 0.35 7.54
200,0	<ul> <li>Ziggo BV</li> <li>Oman Government International Bond</li> <li>Aeropuerto Internacional de Tocumen S.A.</li> </ul>	USD USD USD	6.250%	15/01/2030	205,250 4,441,477	7.54
Oman 200,0 Panama 200,0 Paraguay 200,0 Qatar 200,0 Romania 200,0	00 Oman Government International Bond 00 Aeropuerto Internacional de Tocumen S.A.	USD	6.250%		4,441,477	7.54
200,0 Panama 200,0 Paraguay 200,0 Qatar 200,0 Romania 200,0	00 Aeropuerto Internacional de Tocumen S.A.	USD		25/01/2031		
200,0 Panama 200,0 Paraguay 200,0 Qatar 200,0 Romania 200,0	00 Aeropuerto Internacional de Tocumen S.A.	USD		25/01/2031	212,250	0.36
200,0 Panama 200,0 Paraguay 200,0 Qatar 200,0 Romania 200,0	00 Aeropuerto Internacional de Tocumen S.A.	USD		25/01/2031	212,250	0.36
200,0  Paraguay 200,0  Qatar 200,0  Romania 200,0			5.625%			
Paraguay 200,0  Qatar 200,0  Romania 200,0			5.625%			
200,0  Qatar 200,0  Romania 200,0	00 Paraguay Government International Bond	Hab		18/05/2036	216,000	0.37
Qatar 200,0  Romania 200,0	Paraguay Government International Bond		4.0500/	20/04/2024	227 400	0.20
200,0 Romania 200,0		03D	4.950%	28/04/2031	227,498	0.39
200,0	00 Qatar Government International Bond	USD	4.000%	14/03/2029	230,500	0.39
200,0						
30,0	00 Romanian Government International Bond	EUR	2.875%	26/05/2028	268,951	0.46
	00 Romanian Government International Bond	EUR	2.625%	02/12/2040	35,995	0.06
					304,946	0.52
Russia					,	
	00 Russian Foreign Bond - Eurobond	USD	4.750%	27/05/2026	227,155	0.38
Spain						
	00 Abertis Infraestructuras S.A.	EUR	2.375%	27/09/2027	134,143	0.23
	00 Banco Santander S.A.	USD	2.706%	27/06/2024	211,770	0.36
	00 Banco Santander S.A.	EUR	1.625%	22/10/2030	248,485	0.42
	00 CaixaBank S.A. 00 CaixaBank S.A. <sup>(d)</sup>	EUR	1.125%	17/05/2024	125,839	0.21
	100 Calxabank S.A. 17	EUR EUR	0.375% 1.500%	18/11/2026 08/06/2028	242,762 121,833	0.41 0.21
	100 FCC Aqualia S.A.	EUR	2.629%	08/06/2027	403,874	0.69
300,0	1 CO Aqualia S.A.	LOIX	2.029/0	00/00/2021		
					1,488,706	2.53
Supranational 400.0	s 100 African Export-Import Bank	USD	2.634%	17/05/2026	405.188	0.69
	100 African Export-Import Bank	USD	3.798%	17/05/2020	202,776	0.34
	00 Banque Ouest Africaine de Developpement	EUR	2.750%	22/01/2033	241,807	0.41
					849,771	1.44
Sweden					040,771	
	100 Heimstaden Bostad AB	EUR	1.125%	21/01/2026	125,063	0.21
, .	00 Verisure Midholding AB	EUR	5.250%	15/02/2029	252,244	0.43
	· · · · · · · · · · · · · · · · · · ·				377,307	0.64
Coniterantament					377,307	
Switzerland 300,0	00 Credit Suisse Group AG <sup>(d)</sup>	USD	4.500%	Perp.	291,400	0.49
Trinidad And	Горадо			<u> </u>		
200,0	00 Trinidad & Tobago Government International Bond	USD	4.500%	26/06/2030	210,375	0.36
Turkey	200 Teday Overson at let 18 1			00/07/2007	0.15	
	100 Turkey Government International Bond	USD	7.625%	26/04/2029	215,661	0.37
	100 Turkiye Vakiflar Bankasi TAO	USD	6.500%	08/01/2026	202,938	0.34
200,0	100 Yapi ve Kredi Bankasi AS <sup>(d)</sup>	USD	7.875%	22/01/2031	204,500	0.35
					623,099	1.06

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Ukraine 200,000	Ukraine Government International Bond	USD	7.750%	01/09/2026	223,454	0.38
United Arab Emir						
	NBK Tier 1 Financing Ltd. <sup>(d)</sup>	USD	3.625%	Perp.	401,937	0.68
United Kingdom	(4)					
100,000 250,000	Aviva Plc. <sup>(d)</sup> Barclays Plc. <sup>(d)</sup>	GBP USD	6.125% 4.610%	14/11/2036 15/02/2023	172,465 257,360	0.29 0.44
	BP Capital Markets Plc. (d)	EUR	3.250%	Perp.	259,218	0.44
	eG Global Finance Plc.	EUR	4.375%	07/02/2025	120,510	0.21
	Heathrow Finance Plc. INEOS Quattro Finance 2 Plc.	GBP	4.375%	01/03/2027	146,424	0.25 0.21
	Legal & General Group Plc. (d)	EUR GBP	2.500% 3.750%	15/01/2026 26/11/2049	122,419 152,139	0.21
100,000		EUR	3.500%	01/04/2026	137,044	0.23
200,000		USD	4.302%	08/03/2029	224,152	0.38
	Natwest Group Plc. (d)	EUR	0.780%	26/02/2030	302,611	0.51
400,000	Pension Insurance Corp. Plc. Santander UK Group Holdings Plc. <sup>(d)</sup>	GBP USD	4.625% 1.532%	07/05/2031 21/08/2026	160,250 401,344	0.27 0.68
	Virgin Money UK Plc. <sup>(d)</sup>	EUR	0.375%	27/05/2024	122,261	0.21
					2,578,197	4.38
United States					_,_,,,,,,,,	
	AbbVie, Inc.	USD	4.250%	14/11/2028	115,491	0.20
	AbbVie, Inc.	USD	4.700%	14/05/2045	60,296	0.10
	Air Lease Corp.	USD	2.875%	15/01/2026	261,647	0.44
50,000 25,000	American International Group, Inc. American International Group, Inc.	USD USD	3.900% 4.500%	01/04/2026 16/07/2044	55,823 29,212	0.09 0.05
	Anheuser-Busch InBev Worldwide, Inc.	USD	4.150%	23/01/2025	27,961	0.05
	Anheuser-Busch InBev Worldwide, Inc.	USD	4.950%	15/01/2042	61,021	0.10
	AT&T, Inc.	USD	4.100%	15/02/2028	84,897	0.14
	AT&T, Inc. AT&T, Inc.	USD USD	4.350% 3.650%	15/06/2045 01/06/2051	55,380 50,024	0.09 0.08
	Becton Dickinson and Co.	USD	3.700%	06/06/2027	55,755	0.09
100,000		GBP	2.750%	24/01/2024	148,693	0.25
125,000	Citigroup, Inc.	USD	4.450%	29/09/2027	142,905	0.24
40,000	Cleveland-Cliffs, Inc. Coty, Inc.	USD EUR	5.750% 4.000%	01/03/2025 15/04/2023	41,201 242,239	0.07 0.41
	Dana, Inc.	USD	4.250%	01/09/2030	97,553	0.41
	DuPont de Nemours, Inc.	USD	4.493%	15/11/2025	57,028	0.10
	DuPont de Nemours, Inc.	USD	4.725%	15/11/2028	29,511	0.05
	EnLink Midstream Partners LP	USD	4.400%	01/04/2024	86,424	0.15
	Fidelity National Information Services, Inc. Ford Motor Co.	EUR USD	1.500% 9.000%	21/05/2027 22/04/2025	128,935 41,508	0.22 0.07
	Ford Motor Co.	USD	4.750%	15/01/2043	44,539	0.08
50,000	General Electric Co.	USD	6.150%	07/08/2037	68,115	0.12
25,000		USD	5.150%	01/04/2038	29,718	0.05
25,000 100,000		USD USD	6.250% 5.650%	02/10/2043 17/01/2029	33,622 120,978	0.06 0.21
	General Motors Financial Co., Inc.	USD	2.350%	08/01/2031	96,789	0.21
	Genesis Energy LP Via Genesis Energy Finance Corp.	USD	7.750%	01/02/2028	56,280	0.10
	HB Fuller Co.	USD	4.250%	15/10/2028	20,500	0.03
	Hewlett Packard Enterprise Co.	USD	4.450%	02/10/2023	54,310	0.09
	Hewlett Packard Enterprise Co. Hillenbrand, Inc.	USD USD	6.350% 3.750%	15/10/2045 01/03/2031	82,034 137,171	0.14 0.23
	Howmet Aerospace, Inc.	USD	6.875%	01/05/2025	4,625	0.01
132,000	Howmet Aerospace, Inc.	USD	5.950%	01/02/2037	153,780	0.26
	JPMorgan Chase & Co.	USD	3.625%	01/12/2027	303,658	0.52
	MPLX LP MPT Operating Partnership LP Via MPT Finance Corp.	USD GBP	2.650% 3.375%	15/08/2030 24/04/2030	99,533 144,416	0.17 0.25
	National Retail Properties, Inc.	USD	3.900%	15/06/2024	54,301	0.23
201,000	Navient Corp.	USD	5.000%	15/03/2027	204,517	0.35
•	NuStar Logistics LP	USD	6.000%	01/06/2026	95,452	0.16
	NuStar Logistics LP	USD	6.375%	01/10/2030	74,460 117,500	0.13
	Occidental Petroleum Corp. Occidental Petroleum Corp.	USD USD	8.000% 6.625%	15/07/2025 01/09/2030	117,500 36,640	0.20 0.06
	ONE Gas, Inc.	USD	1.100%	11/03/2024	50,056	0.00
32,000	OneMain Finance Corp.	USD	4.000%	15/09/2030	31,080	0.05
	Quanta Services, Inc.	USD	2.900%	01/10/2030	20,638	0.04
88,000 60,000	•	USD USD	5.000% 5.500%	15/03/2023 15/08/2022	90,640 59,550	0.15 0.10
	Summit Midstream Holdings LLC Via Summit Midstream Finance Corp.	USD	5.750%	15/04/2025	110,000	0.10
.25,500		555	3 3370			3.10

						0/ -5
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States - (C						
	Teledyne Technologies, Inc.	USD	0.950%	01/04/2024	50,085	0.08
	TransDigm, Inc.	USD	6.375%	15/06/2026	81,716	0.14
	TransDigm, Inc.	USD USD	5.500% 7.750%	15/11/2027 15/08/2025	161,850 139,060	0.27 0.24
	Triumph Group, Inc. United States Treasury Note/Bond	USD	1.244%	31/05/2028	769,218	1.31
	Valero Energy Corp.	USD	3.400%	15/09/2026	26,949	0.05
	Verizon Communications, Inc.	USD	2.550%	21/03/2031	50,312	0.09
					5,547,596	9.42
Uzbekistan 200,000	Uzbekistan Government Bond	USD	3.700%	25/11/2030	198,600	0.34
TOTAL BONDS (cost USD 30,948	3.403\				31,378,590	53.26
	,,400)				31,370,330	% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Mutual Funds –	6.73%					
3,965,113	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)	(f)(g)			3,965,113	6.73
TOTAL MUTUAL (cost USD 3,965,					3,965,113	6.73
TOTAL TRANSFE	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 3.516)	ì			35,343,703	59.99
(	,,				,,	% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Transferable se Bonds – 35.43% Australia	curities dealt in another regulated market					
	Macquarie Bank Ltd. (d)	USD	3.052%	03/03/2036	194,846	0.33
	Westpac Banking Corp. (d)	USD	2.894%	04/02/2030	51,926	0.09
					246,772	0.42
					2.0,1.2	
Bermuda 145 000	NCI Care 14d	HCD	2.6250/	45/40/2024	111 110	0.10
	NCL Corp., Ltd. NCL Corp., Ltd.	USD USD	3.625% 5.875%	15/12/2024 15/03/2026	111,119 60,465	0.19 0.10
30,000	NOE GOLD., Etc.	000		13/03/2020		
					171,584	0.29
Brazil						
200,000	BRF S.A.	USD	4.875%	24/01/2030	208,566	0.36
British Virgin Isla 200,000	ı <b>nds</b> Studio City Finance Ltd.	USD	5.000%	15/01/2029	203,830	0.35
Canada						
	1011778 BC ULC Via New Red Finance, Inc.	USD	4.000%	15/10/2030	160,463	0.27
	Bausch Health Cos., Inc.	USD	5.000%	30/01/2028	155,126	0.26
169,000	GFL Environmental, Inc.	USD	4.000%	01/08/2028	163,507	0.28
					479,096	0.81
Cayman Islands					·	
	Hawaiian Brand Intellectual Property Ltd. Via HawaiianMiles Loyalty Ltd.	USD	5.750%	20/01/2026	140,585	0.24
	Lima Metro Line 2 Finance Ltd.	USD	4.350%	05/04/2036	206,500	0.35
77,000	Seagate HDD Cayman	USD	3.125%	15/07/2029	73,439	0.12
	Transocean Poseidon Ltd.	USD	6.875%	01/02/2027	86,020	0.15
345,000	Transocean, Inc.	USD	11.500%	30/01/2027	343,706	0.58
Chile					850,250	1.44
Chile 200,000	Inversiones CMPC S.A.	USD	3.000%	06/04/2031	198,750	0.34
France	Allies France C A	1105	E 1050/	45/04/0000	400.505	2.2.
Germany	Altice France S.A.	USD	5.125%	15/01/2029	199,500	0.34
	Deutsche Bank AG <sup>(d)</sup>	USD	2.222%	18/09/2024	154,177	0.26

Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
	– (Contin	<u> </u>		oroot rate			
	y – (Conti	·					
		Deutsche Bank AG <sup>(d)</sup>	USD	2.129%	24/11/2026	305,025	0.52
	205,000	Deutsche Bank AG <sup>(d)</sup>	USD	3.729%	14/01/2032	206,393	0.35
						665,595	1.13
India							
	200,000	Bharti Airtel Ltd.	USD	3.250%	03/06/2031	196,717	0.33
Ireland				4.0750/	45/04/0000	005.007	0.05
	-	Jazz Securities DAC LCPR Senior Secured Financing DAC	USD USD	4.375% 5.125%	15/01/2029 15/07/2029	205,987 206,250	0.35 0.35
	200,000	Edit Collid Occured Financing DAO	OOD	J. 123 /0	13/01/2023		
						412,237	0.70
Mexico	200.000	BBVA Bancomer S.A. (d)	USD	5.125%	18/01/2033	208,838	0.35
		Trust Fibra Uno	USD	4.869%	15/01/2030	221,170	0.38
						430,008	0.73
Netherla	nds					,	
146416118		Deutsche Telekom International Finance BV	USD	8.750%	15/06/2030	111,041	0.19
Suprana	itionals						
	15,000	American Airlines, Inc. Via AAdvantage Loyalty IP Ltd.	USD	5.500%	20/04/2026	15,844	0.03
		American Airlines, Inc. Via AAdvantage Loyalty IP Ltd.	USD	5.750%	20/04/2029	88,123	0.15
	200,000	Ardagh Metal Packaging Finance USA LLC Via Ardagh Metal Packaging Finance Plc.	USD	4.000%	01/09/2029	196,375	0.33
	178,000	Titan Acquisition Ltd. Via Titan Co-Borrower LLC	USD	7.750%	15/04/2026	184,910	0.31
						485,252	0.82
United P	Kingdom						
	146,000	TechnipFMC Plc.	USD	6.500%	01/02/2026	157,862	0.27
	75,000	Vodafone Group Plc. (d)	USD	7.000%	04/04/2079	90,188	0.15
						248,050	0.42
United S							
		Acadia Healthcare Co., Inc. Acrisure LLC Via Acrisure Finance, Inc.	USD USD	5.000% 4.250%	15/04/2029 15/02/2029	26,000	0.04 0.21
		AdaptHealth LLC	USD	6.125%	01/08/2028	124,800 65,565	0.21
		AdaptHealth LLC	USD	4.625%	01/08/2029	9,863	0.02
		Alliant Holdings Intermediate LLC Via Alliant Holdings Co-Issuer	USD	6.750%	15/10/2027	51,490	0.09
		Allied Universal Holdco LLC Via Allied Universal Finance Corp.	USD	9.750%	15/07/2027	64,018	0.11
		Ally Financial, Inc.—Series C <sup>(d)</sup>	USD	4.700%	Perp.	171,691	0.29
		American Builders & Contractors Supply Co., Inc.	USD	3.875%	15/11/2029	153,644	0.26
		Antero Midstream Partners LP Via Antero Midstream Finance Corp.  Arconic Corp.	USD USD	5.375% 6.125%	15/09/2024 15/02/2028	22,603 51,240	0.04
		Arcosa, Inc.	USD	4.375%	15/04/2029	160,400	0.08
		Aretec Escrow Issuer, Inc.	USD	7.500%	01/04/2029	81,800	0.14
	-	AssuredPartners, Inc.	USD	5.625%	15/01/2029	10,000	0.02
		Atkore, Inc.	USD	4.250%	01/06/2031	44,663	0.08
	166,000	Avis Budget Car Rental LLC Via Avis Budget Finance, Inc.	USD	5.375%	01/03/2029	173,055	0.29
	110,000	BCPE Empire Holdings, Inc.	USD	7.625%	01/05/2027	111,926	0.19
	110,000	BCPE Ulysses Intermediate, Inc.	USD	7.750%	01/04/2027	113,850	0.19
		Boyd Gaming Corp.	USD	4.750%	01/12/2027	94,415	0.16
		Boyne USA, Inc.	USD	4.750%	15/05/2029	61,763	0.11
		Broadcom, Inc.	USD	3.625%	15/10/2024	163,117	0.28
		Broadcom, Inc.	USD	3.459%	15/09/2026	135,902	0.23
		Broadcom, Inc. BroadStreet Partners, Inc.	USD USD	4.750% 5.875%	15/04/2029 15/04/2029	171,732 135,945	0.29 0.23
		Burlington Coat Factory Warehouse Corp.	USD	6.250%	15/04/2025	64,650	0.23
		BWX Technologies, Inc.	USD	4.125%	15/04/2029	138,370	0.24
		California Resources Corp.	USD	7.125%	01/02/2026	67,681	0.12
		Calpine Corp.	USD	3.750%	01/03/2031	80,325	0.14
		Carvana Co.	USD	5.500%	15/04/2027	25,875	0.04
		CD&R Smokey Buyer, Inc.	USD	6.750%	15/07/2025	84,385	0.14
	100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital	USD	4.500%	01/02/2024	109,323	0.19
	100,000	Charter Communications Operating LLC Via Charter Communications					0 :-
	100 000	Operating Capital Charter Communications Operating LLC Via Charter Communications	USD	4.908%	23/07/2025	113,724	0.19
	.00,000	Operating Capital	USD	3.750%	15/02/2028	108,863	0.19
	5,000	Chesapeake Energy Corp.	USD	5.500%	01/02/2026	5,300	0.01

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C	•					
	CHS via Community Health Systems, Inc.	USD	8.000%	15/03/2026	31,175	0.05
	CHS Via Community Health Systems, Inc. Citigroup, Inc. <sup>(d)</sup>	USD USD	6.125% 0.776%	01/04/2030 30/10/2024	44,831 50,246	0.08 0.09
	Citigroup, Inc. (d)	USD	3.106%	08/04/2026	107,483	0.18
	Citigroup, Inc. <sup>(d)</sup>	USD	3.875%	Perp.	50,750	0.09
	Citigroup, Inc.—Series V <sup>(d)</sup>	USD	4.700%	Perp.	51,750	0.09
	Citigroup, Inc.—Series W <sup>(d)</sup>	USD	4.000%	Perp.	25,875	0.04
	Cleveland-Cliffs, Inc.	USD	4.875%	01/03/2031	30,713	0.05
	CMS Energy Corp. (d)	USD	3.750%	01/12/2050	25,227	0.04
	Compass Group Diversified Holdings LLC Core & Main LP	USD USD	5.250% 6.125%	15/04/2029 15/08/2025	39,045 190,534	0.07 0.32
	Cornerstone Building Brands, Inc.	USD	6.125%	15/01/2029	99,742	0.17
	CP Atlas Buyer, Inc.	USD	7.000%	01/12/2028	186,750	0.32
	CSC Holdings LLC	USD	5.000%	15/11/2031	397,250	0.67
103,000	DaVita, Inc.	USD	3.750%	15/02/2031	99,009	0.17
	DCP Midstream Operating LP	USD	5.625%	15/07/2027	58,366	0.10
	Dealer Tire LLC Via DT Issuer LLC	USD	8.000%	01/02/2028	72,881	0.12
	Dealer Tire LLC Via DT Issuer LLC—Series DEC	USD	8.000%	01/02/2028	29,575	0.05
	DT Midstream, Inc.	USD	4.125%	15/06/2029	35,158	0.06
	DT Midstream, Inc. Dycom Industries, Inc.	USD USD	4.375% 4.500%	15/06/2031 15/04/2029	165,907 78,000	0.28 0.13
	Endure Digital, Inc.	USD	6.000%	15/02/2029	203,615	0.13
	EQT Corp.	USD	3.625%	15/05/2031	41,150	0.07
	Fortress Transportation and Infrastructure Investors LLC—Series DEC	USD	6.500%	01/10/2025	42.640	0.07
	Foundation Building Materials, Inc.	USD	6.000%	01/03/2029	148,357	0.25
75,000	Freedom Mortgage Corp.	USD	7.625%	01/05/2026	78,187	0.13
18,000	Frontier Communications Corp.	USD	5.000%	01/05/2028	18,495	0.03
	General Electric Co.—Series D <sup>(d)</sup>	USD	3.514%	Perp.	194,655	0.33
	Getty Images, Inc.	USD	9.750%	01/03/2027	181,900	0.31
•	Global Infrastructure Solutions, Inc.	USD	5.625%	01/06/2029	133,900	0.23
	Global Partners LP Via GLP Finance Corp.	USD	6.875%	15/01/2029	48,713	0.08
	Gray Television, Inc. GYP Holdings III Corp.	USD USD	7.000% 4.625%	15/05/2027 01/05/2029	62,858 50,633	0.11 0.09
	H&E Equipment Services, Inc.	USD	3.875%	15/12/2028	19,325	0.03
	Hexion, Inc.	USD	7.875%	15/07/2027	55,080	0.09
	H-Food Holdings LLC Via Hearthside Finance Co., Inc.	USD	8.500%	01/06/2026	220,987	0.38
48,000	Hilton Domestic Operating Co., Inc.	USD	4.875%	15/01/2030	51,120	0.09
115,000	Hilton Domestic Operating Co., Inc.	USD	4.000%	01/05/2031	116,162	0.20
180,000	Hilton Grand Vacations Borrower Escrow LLC Via Hilton Grand Vacations					
200,000	Borrower Esc	USD	5.000%	01/06/2029	182,250	0.31
	HLF Financing SARL LLC Via Herbalife International, Inc. Icahn Enterprises LP Via Icahn Enterprises Finance Corp.	USD USD	4.875% 4.375%	01/06/2029 01/02/2029	289,800 115,345	0.49 0.20
	Imola Merger Corp.	USD	4.750%	15/05/2029	239,835	0.41
	Indigo Natural Resources LLC	USD	5.375%	01/02/2029	121,302	0.21
	Ingevity Corp.	USD	3.875%	01/11/2028	29,775	0.05
	IRB Holding Corp.	USD	7.000%	15/06/2025	30,310	0.05
111,000	IRB Holding Corp.	USD	6.750%	15/02/2026	114,488	0.19
	JELD-WEN, Inc.	USD	4.875%	15/12/2027	143,165	0.24
	KBR, Inc.	USD	4.750%	30/09/2028	31,116	0.05
•	Kraft Heinz Foods Co.	USD	5.000%	15/07/2035	61,518	0.10
	Kraft Heinz Foods Co.	USD	6.875%	26/01/2039	141,785	0.24
	Kraton Polymers LLC Via Kraton Polymers Capital Corp. Kronos Acquisition Holdings, Inc. Via KIK Custom Products, Inc.	USD USD	4.250% 7.000%	15/12/2025 31/12/2027	20,325 52,148	0.03 0.09
	LBM Acquisition LLC	USD	6.250%	15/01/2029	143,150	0.24
	LCM Investments Holdings II LLC	USD	4.875%	01/05/2029	102,750	0.17
	LD Holdings Group LLC	USD	6.500%	01/11/2025	36,050	0.06
	LD Holdings Group LLC	USD	6.125%	01/04/2028	54,622	0.09
238,000	Level 3 Financing, Inc.	USD	3.750%	15/07/2029	230,265	0.39
50,000	LifePoint Health, Inc.	USD	5.375%	15/01/2029	48,875	0.08
	Lithia Motors, Inc.	USD	4.375%	15/01/2031	42,400	0.07
	Live Nation Entertainment, Inc.	USD	6.500%	15/05/2027	31,045	0.05
	Live Nation Entertainment, Inc.	USD	3.750%	15/01/2028	150,245	0.26
	Magic Mergeco, Inc.	USD	7.875% 6.375%	01/05/2029	198,850	0.34 0.24
84,000	MajorDrive Holdings IV LLC Marriott Ownership Resorts, Inc.	USD USD	6.375% 4.750%	01/06/2029 15/01/2028	139,475 85,575	0.24
	Mattel, Inc.	USD	3.375%	01/04/2026	52,000	0.09
	Mercer International, Inc.	USD	5.125%	01/02/2029	108,675	0.18
	Meritage Homes Corp.	USD	3.875%	15/04/2029	258,695	0.44
	Meritor, Inc.	USD	6.250%	01/06/2025	30,813	0.05
	Minerals Technologies, Inc.	USD	5.000%	01/07/2028	160,352	0.27
15,000	ModivCare, Inc.	USD	5.875%	15/11/2025	15,881	0.03

oldings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equit
onds – (Conti	nued)					
nited States – (	Continued)					
	Morgan Stanley <sup>(d)</sup>	USD	2.699%	22/01/2031	77,413	0.13
	MPH Acquisition Holdings LLC	USD	5.750%	01/11/2028	69,738	0.12
	MSCI, Inc.	USD	3.625%	01/11/2031	159,355	0.2
	Nationstar Mortgage Holdings, Inc.	USD USD	5.500%	15/08/2028	66,517	0.1
	NCR Corp. NESCO Holdings II, Inc.	USD	5.125% 5.500%	15/04/2029 15/04/2029	168,100 19,618	0.0
	News Corp.	USD	3.875%	15/05/2029	113,847	0.19
	NFP Corp.—Series SEP	USD	6.875%	15/08/2028	141,966	0.24
	NGL Energy Operating LLC Via NGL Energy Finance Corp.	USD	7.500%	01/02/2026	72,888	0.12
150,000	Nielsen Finance LLC Via Nielsen Finance Co.	USD	4.500%	15/07/2029	150,375	0.20
47,000	NMI Holdings, Inc.	USD	7.375%	01/06/2025	54,168	0.09
	Novelis Corp.	USD	4.750%	30/01/2030	33,680	0.0
	Organon Finance 1 LLC	USD	5.125%	30/04/2031	332,922	0.5
	Pactiv LLC	USD	8.375%	15/04/2027	101,530	0.1
	Park River Holdings, Inc.	USD	5.625%	01/02/2029	19,200	0.0
	Penske Automotive Group, Inc.	USD	3.750%	15/06/2029	105,525	0.18
	Pike Corp.	USD USD	5.500%	01/09/2028	232,215	0.3
	Playtika Holding Corp. Prestige Brands, Inc.	USD	4.250% 3.750%	15/03/2029 01/04/2031	111,870 47,969	0.1
	QualityTech LP Via QTS Finance Corp.	USD	3.875%	01/10/2028	50,875	0.0
	Radiate Holdco LLC Via Radiate Finance, Inc.	USD	6.500%	15/09/2028	76,220	0.0
	Rayonier AM Products, Inc.	USD	7.625%	15/01/2026	6,210	0.0
	Real Hero Merger Sub 2, Inc.	USD	6.250%	01/02/2029	67,113	0.1
30,000	Realogy Group LLC Via Realogy Co-Issuer Corp.	USD	4.875%	01/06/2023	31,425	0.0
10,000	Realogy Group LLC Via Realogy Co-Issuer Corp.	USD	7.625%	15/06/2025	10,846	0.0
136,000	Realogy Group LLC Via Realogy Co-Issuer Corp.	USD	5.750%	15/01/2029	142,460	0.24
55,000	Renewable Energy Group, Inc.	USD	5.875%	01/06/2028	57,475	0.1
	Rent-A-Center, Inc.	USD	6.375%	15/02/2029	153,278	0.2
	Sabre GLBL, Inc.	USD	9.250%	15/04/2025	99,875	0.1
	Scripps Escrow II, Inc.	USD	5.375%	15/01/2031	104,000	0.1
	Scripps Escrow, Inc.	USD	5.875%	15/07/2027	133,120	0.2
	Sealed Air Corp.	USD	6.875%	15/07/2033	98,079	0.1
	SeaWorld Parks & Entertainment, Inc.	USD USD	9.500%	01/08/2025 15/10/2028	102,837 15,713	0.1
	SEG Holding LLC Via SEG Finance Corp. Shift4 Payments LLC Via Shift4 Payments Finance Sub, Inc.	USD	5.625% 4.625%	01/11/2026	15,713	0.0
	Six Flags Entertainment Corp.	USD	5.500%	15/04/2027	85,280	0.0
	Spirit AeroSystems, Inc.	USD	5.500%	15/01/2025	19,044	0.0
	Sprint Capital Corp.	USD	8.750%	15/03/2032	69,854	0.1
	Square, Inc.	USD	3.500%	01/06/2031	25,125	0.0
227,000	SRS Distribution, Inc.	USD	6.125%	01/07/2029	230,263	0.3
105,000	Suburban Propane Partners LP Via Suburban Energy Finance Corp.	USD	5.000%	01/06/2031	106,312	0.1
25,000	Tallgrass Energy Partners LP Via Tallgrass Energy Finance Corp.	USD	6.000%	31/12/2030	25,500	0.0
	Targa Resources Partners LP Via Targa Resources Partners Finance Corp.	USD	4.875%	01/02/2031	72,538	0.1
	Targa Resources Partners LP Via Targa Resources Partners Finance Corp.	USD	4.000%	15/01/2032	109,175	0.1
	Tenet Healthcare Corp.	USD	6.125%	01/10/2028	83,600	0.1
	Townsquare Media, Inc.	USD	6.875%	01/02/2026	155,269	0.2
	TransDigm, Inc.	USD	4.625%	15/01/2029	9,925	0.0
	TTM Technologies, Inc.	USD USD	4.000%	01/03/2029	22,885	0.0
	Unisys Corp. United Natural Foods, Inc.	USD	6.875% 6.750%	01/11/2027 15/10/2028	66,795 154,800	0.1 0.2
	United Wholesale Mortgage LLC	USD	5.500%	15/11/2025	41,300	0.2
	United Wholesale Mortgage LLC United Wholesale Mortgage LLC	USD	5.500%	15/04/2029	108,900	0.0
	Urban One, Inc.	USD	7.375%	01/02/2028	130,841	0.1
	US Foods, Inc.	USD	4.750%	15/02/2029	78,802	0.1
	USA Compression Partners LP Via USA Compression Finance Corp.	USD	6.875%	01/04/2026	69,135	0.1
	Valvoline, Inc.	USD	3.625%	15/06/2031	14,550	0.0
175,000	VEREIT Operating Partnership LP	USD	3.400%	15/01/2028	189,080	0.3
,	Waste Pro USA, Inc.	USD	5.500%	15/02/2026	186,660	0.3
	Wells Fargo & Co. <sup>(d)</sup>	USD	2.188%	30/04/2026	130,392	0.2
	Wolverine Escrow LLC	USD	8.500%	15/11/2024	168,300	0.2
	WR Grace & Co-Conn	USD	4.875%	15/06/2027	71,674	0.1
	Xerox Holdings Corp.	USD	5.000%	15/08/2025	21,050	0.0
	Yum! Brands, Inc.	USD	4.750%	15/01/2030	29,960	0.0
40,000	ZoomInfo Technologies LLC Via ZoomInfo Finance Corp.	USD	3.875%	01/02/2029	39,150	0.0
					15,764,539	26.7
OTAL BONDS						

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders
		Currency	interest Rate	waturity Date.	030	Equity
Agencies As United States	set Backed Obligations – 5.27%					
	00 Government National Mortgage Association (GNMA) TBA <sup>(h)</sup>	USD	2.000%	21/06/2051	2,032,513	3.45
1,000,0	00 Government National Mortgage Association (GNMA) TBA <sup>(h)</sup>	USD	4.500%	21/06/2051	1,071,250	1.82
					3,103,763	5.27
	CIES ASSET BACKED OBLIGATIONS				2 402 702	5.07
(cost USD 3,1					3,103,763	5.27
_	es Asset Backed Obligations – 3.87%					
Cayman Island 250.0	00 Bain Capital Credit CLO Ltd. 2019-1X "DR" <sup>(d)</sup>	USD	0.000%	19/04/2034	251.509	0.43
	00 Bain Capital Credit CLO Ltd. 2021-2X "D"(d)	USD	0.000%	16/07/2034	500,299	0.85
	00 Catalent Pharma Solutions, Inc. (d)	USD	1.609%	18/03/2034	28,875	0.05
500,0	00 LCM LP 32X "D" <sup>(d)</sup>	USD	3.600%	20/07/2034	500,201	0.85
	00 Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31X "DR" <sup>(d)</sup>	USD	0.000%	20/04/2031	250,232	0.42
750,0	00 Pikes Peak CLO 6 2020-6X "DR2"(d)	USD	3.450%	18/05/2034	750,370	1.27
					2,281,486	3.87
TOTAL NON-A	AGENCIES ASSET BACKED OBLIGATIONS				2 204 406	3.87
	· ,				2,281,486	3.07
(cost USD 26,	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 033,870)				26,257,036	44.57
Other Transf	erable Securities					
Bonds - 1.41	%					
Canada						
105,0	100 Intelligent Packaging Ltd. Finco, Inc. Via Intelligent Packaging Ltd. Co-Issuer LLC	USD	6.000%	15/09/2028	109,069	0.19
Cayman Island	ds					
9,8	46 Noble Finance Co.	USD	11.000%	15/02/2028	10,585	0.02
Liberia	100 Paral Ordibbara Ordina III	LIOD	5 500%	04/04/0000	50.004	0.40
	00 Royal Caribbean Cruises Ltd.	USD	5.500%	01/04/2028	58,231	0.10
United States 80,0	00 Allied Universal Holdco LLC Via Allied Universal Finance Corp.	USD	6.000%	01/06/2029	81,000	0.14
128,0	00 Arches Buyer, Inc.	USD	6.125%	01/12/2028	131,040	0.22
95,0	00 Beacon Roofing Supply, Inc.	USD	4.125%	15/05/2029	94,406	0.16
35,0	00 Cargo Aircraft Management, Inc.—Series APRI	USD	4.750%	01/02/2028	35,919	0.06
	00 Hilcorp Energy I LP Via Hilcorp Finance Co.	USD	6.000%	01/02/2031	77,812	0.13
	00 Nabors Industries, Inc.	USD	9.000%	01/02/2025	119,799	0.20
	00 Terrier Media Buyer, Inc.	USD	8.875%	15/12/2027	44,178	0.08
65,0	00 Wheel Pros, Inc.	USD	6.500%	15/05/2029	65,122	0.11
					649,276	1.10
TOTAL BOND (cost USD 819					827,161	1.41
	R TRANSFERABLE SECURITIES					
(cost USD 819	9,519)				827,161	1.41
MARKET VAL (cost USD 61,	UE OF INVESTMENTS EXCLUDING DERIVATIVES 766,905)				62,427,900	105.97
Futures Con	tracts – 0.03%			Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders'
3	CAD Canadian Government Bond 10YR Futures 21/09/2021		Long	358,306	1,186	0.00
	EUR					
(14)	German Federal Republic Bonds 10YR Futures 08/06/2021		Short	(2,894,877)	4,015	0.01
(23)	German Federal Republic Bonds 5Y Futures 08/06/2021		Short	(3,769,831)	2,688	0.00
				(6,664,708)	6,703	0.01
	USD					
35	US Treasury Notes 10YR Futures 21/09/2021		Long	4,615,078	6,836	0.01
14	US Treasury Notes 2YR Futures 30/09/2021		Long	3,090,063	1,094	0.00

Futures Con	tracts – (Continued)				•		0/5
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	USD – (Continued)						
32 (14)	US Treasury Notes 5YR Futur US Treasury Ultra Long Notes		21	Long Short	3,962,250 (2,027,813)	3,866 430	0.01 0.00
(14)	Oo heasury only Long Notes	1011(1 atares 21/05/20.	21	Short	· · · · · · · · · · · · · · · · · · ·		
LINDEALISED	GAIN ON FUTURES CONT	DACTS			9,639,578	12,226	0.02
UNKEALISED	GAIN ON FUTURES CONT	RACIS				20,115	0.03
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
1	EUR German Federal Republic Bon	ds 2YR Futures 08/06/2	021	Long	136,314	(67)	(0.00)
(2)	USD US Treasury Ultra Long Bond	Futures 21/09/2021		Short	(370,062)	(1,484)	(0.00)
	LOSS ON FUTURES CONT				(0.0,002)	(1,551)	(0.00)
	rency Contracts – (0.42%					(1,551)	
i oi wai u cui	rency contracts - (0.42 /	o)				Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain USD	Shareholders' Equity
EUR	351,920	USD	419,455		16/06/2021	8,786	0.01
USD USD	907,250 8,589	GBP AUD	638,637 11,078		05/08/2021 20/08/2021	3,209 50	0.01 0.00
	GAIN ON FORWARD CUR					12,045	0.02
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	8,403	AUD	11,077		01/06/2021	(134)	(0.00)
USD	56,991	CAD	71,805		01/06/2021	(2,446)	(0.00)
JPY	25,770,108	USD	237,128		16/06/2021	(2,841)	(0.01)
USD	167,570	AUD	217,492		16/06/2021	(50)	(0.00)
USD USD	208,260 194,565	CAD NOK	263,437 1,648,520		16/06/2021 16/06/2021	(9,792)	(0.02) (0.01)
USD	167,674	NZD	233,965		16/06/2021	(3,023) (1,898)	(0.00)
USD	215,442	SEK	1,830,117		16/06/2021	(4,723)	(0.01)
USD	13,115,577	EUR	10,966,856		25/06/2021	(232,018)	(0.39)
USD	59,325	CAD	71,805		20/08/2021	(105)	(0.00)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRACT	s			(257,030)	(0.44)
Share Class	Specific Forward Curren	cy Contracts – 0.79	9%				
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
AUD	145,213	USD	111,879		01/06/2021	30	0.00
USD	112,464	AUD	145,214		01/06/2021	556	0.00
EUR	21,805,502	USD	26,067,024		25/06/2021	472,127	0.80
SGD	139,950	USD	105,076		13/08/2021	628	0.00
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS	S HELD FOR HEDGING PU	RPOSES		473,341	0.80
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% of Shareholders'
							Equity
USD GBP	732,801	EUR	608,675		25/06/2021	(8,009)	(0.01)
AUD	207,106 145,213	USD USD	294,216 112,500		05/08/2021 20/08/2021	(1,040) (555)	(0.00) (0.00)
				IDDOSES	20/00/2021		
UNKEALISED	LOSS ON FORWARD CUR	KENCY CONTRACT	S HELD FOR HEDGING PL	JKPUSES		(9,604)	(0.01)

Net Local Notional						Unrealised Gain	% of Shareholders
Amount		Pay	Receive	Currency	Maturity Date	USD	Equity
		Credit Default Swaps					
	15,000	Fixed 1.000%	Floating (Transocean, Inc.)	USD	20/12/2022	283	0.00
2,97	75,000	Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%	USD	20/06/2025	39,830	0.07
1,32	25,000	Floating (The Markit CDX North America Investment Grade 36 Version 1 Index)	Fixed 1.000%	USD	20/06/2026	2,589	0.00
UNREALISE	D GAIN	ON CREDIT DEFAULT SWAPS				42,702	0.07
TOTAL UNR	REALISE	ED GAIN ON SWAP CONTRACTS				42,702	0.07
Net Local Notional						Unrealised Loss	% of
Amount		Pay	Receive	Currency	Maturity Date	USD	Equity
		Interest Rate Swaps					
1	10,000	Floating (EUR 6 month EURIBOR)	Fixed 0.000%	EUR	16/06/2051	(443)	(0.00)
UNREALISE	D LOS	S ON INTEREST RATE SWAPS				(443)	(0.00
TOTAL UNR	REALISE	ED LOSS ON SWAP CONTRACTS				(443)	(0.00
MARKET VA (cost USD 6		F INVESTMENTS 05)				62,707,475	106.44
OTHER ASS	SETS AN	ND LIABILITIES				(3,794,044)	(6.44
SHAREHOLI	DERS' I	EQUITY				58,913,431	100.00
TOTAL INVE	ESTMEN	NTS				Market Value USD	% o Shareholders Equity
Total Investmen	nts exclud	ding derivatives (cost USD 61,766,905)		·		62,427,900	105.97
Unrealised gair	n on futur	res contracts				20,115	0.03
Unrealised loss						(1,551)	(0.00
-		ard currency contracts				12,045	0.02
		ard currency contracts				(257,030)	(0.44
		and currency contracts held for hedging purposes				473,341	0.80
		ard currency contracts held for hedging purposes				(9,604)	(0.01
Unrealised gair Unrealised loss						42,702 (443)	0.00
Other Assets a						(3,794,044)	(6.44
Shareholder	rs' Faui	itv				58,913,431	100.00

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

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Royal Bank of Canada, Standard Chartered Bank and State Street Bank & Trust.

The counterparty for swap contracts was Morgan Stanley.

The maximum individual counterparty exposure as at 31 May 2021 is 0.34% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) This security has a step up coupon which moves to the second rate at a set date in the future.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (e) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (f) A related party to Goldman Sachs Funds.
- (g) The yield for this fund as at 31 May 2021 was 0.011%.
- (h) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

Holdings				(-)	(1-)	Market Value	Shareholders'
		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	GBP	Equity
	- 91.16%	curities admitted to an official exchange listing					
	100,000	APT Pipelines Ltd. Macquarie Bank Ltd.	GBP GBP	3.500% 1.125%	22/03/2030 15/12/2025	110,489 175,159	0.49 0.78
						285,648	1.27
Austria	100,000	Volksbank Wien AG	EUR	0.875%	23/03/2026	86,462	0.39
Belgium	125 000	Anheuser-Busch InBev S.A./NV	GBP	2.250%	24/05/2029	130,553	0.58
	.,		GBP	2.850%	25/05/2037	54,053	0.24
						184,606	0.82
Bermuda		Hiscox Ltd. <sup>(c)</sup>	GBP	6.125%	24/11/2045	115,921	0.52
Denmark		Danske Bank A/S <sup>(c)</sup>	GBP	2.250%	14/01/2028	153,701	0.68
	an Repub	olic Dominican Republic International Bond	USD	4.875%	23/09/2032	109.248	0.49
Finland	100,000	- Sommon Copusion Medical Solid		1.0.070	20,00,2002	100,210	0.10
	100,000	Citycon OYJ <sup>(c)</sup>	EUR	3.625%	Perp.	84,954	0.38
	,	AXA S.A. (c)	GBP	5.625%	16/01/2054	188,727	0.84
		BNP Paribas S.A.	GBP	3.375%	23/01/2026	382,158	1.70
		BPCE S.A.	GBP	5.250%	16/04/2029	245,658	1.10
	-	Electricite de France S.A.	GBP	6.250%	30/05/2028	65,367	0.29
		Electricite de France S.A.	GBP	5.875%	18/07/2031	168,300	0.75
		Electricite de France S.A.	GBP	5.500%	17/10/2041	146,699	0.65
		Electricite de France S.A. (c)	GBP	5.875%	Perp.	112,115	0.50
		Electricite de France S.A.	GBP	5.125%	22/09/2050	75,827	0.34
	-	Electricite de France S.A. (c)	EUR	4.000%	Perp.	91,583	0.41
	-	Loxam SAS	EUR	3.250%	14/01/2025	87,525	0.39
	121,000	Orange S.A.	GBP	8.125%	20/11/2028	177,587	0.79
						1,741,546	7.76
Germany		Commerzbank AG	GBP	1.750%	22/01/2025	101,325	0.45
	-	Commerzbank AG <sup>(c)</sup>	EUR	6.125%	Perp.	188,004	0.84
	-	Deutsche Bank AG	GBP	2.625%	16/12/2024	208,914	0.93
						498,243	2.22
Ireland		(a)			_		
		AIB Group Plc. (c)	EUR	6.250%	Perp.	194,321	0.86
	-	GE Capital UK Funding Unlimited Co.	GBP	6.250%	05/05/2038	123,431	0.55
	50,000	GE Capital UK Funding Unlimited Co.	GBP	8.000%	14/01/2039	84,681	0.38
Italy						402,433	1.79
	100,000	Intesa Sanpaolo SpA	GBP	2.500%	15/01/2030	101,919	0.45
	100,000	Intesa Sanpaolo SpA	GBP	5.148%	10/06/2030	112,413	0.50
	78,000	Italy Government International Bond	GBP	6.000%	04/08/2028	100,738	0.45
						315,070	1.40
Jersey	400.000	Hardway Fooding Ltd	= 15	1.5000	40/10/005=	60.575	
		Heathrow Funding Ltd.	EUR	1.500%	12/10/2025	89,573	0.40
		Heathrow Funding Ltd.	GBP	6.450%	10/12/2031	68,315	0.30
		Heathrow Funding Ltd. Porterbrook Rail Finance Ltd.	GBP GBP	5.875% 7.125%	13/05/2041 20/10/2026	168,019	0.75 0.29
		Porterbrook Rail Finance Ltd. Porterbrook Rail Finance Ltd.	GBP	4.625%		64,706 117,570	0.29
	100,000	TOTOTOTO Nail I IIIalice Ltu.	GDP	4.020%	04/04/2029		
Luxemb	oura					508,183	2.26
	9						
Luxellib	100,000	Aroundtown S.A.	GBP	3.000%	16/10/2029	105,619	0.47

Bonds – (	(Contin		Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	GBP	Shareholders' Equity
•		nued)					
	urg – (Co	•					
10	00,000	Lincoln Financing SARL	EUR	3.625%	01/04/2024	87,320	0.39
10	00,000	Logicor Financing SARL	GBP	2.750%	15/01/2030	104,351	0.46
						407,299	1.81
Mexico	00 000	Marriag City Airport Trust	USD	2.0750/	20/04/2020	144.005	0.65
		Mexico City Airport Trust Mexico Government International Bond	EUR	3.875% 1.350%	30/04/2028 18/09/2027	144,825 88,443	0.65
		Mexico Government International Bond	USD	2.659%	24/05/2031	137,204	0.61
						370,472	1.65
Netherland	ds						
		•	GBP	5.250%	14/09/2027	126,296	0.56
		Cooperatieve Rabobank UA	GBP	4.625%	23/05/2029	118,358	0.53
		E.ON International Finance BV	GBP GBP	6.375%	07/06/2032	211,146	0.94
		Enel Finance International NV Enel Finance International NV	GBP	1.304% 5.750%	20/10/2027 14/09/2040	98,164 149,286	0.44 0.67
		ING Groep NV	GBP	3.000%	18/02/2026	108,185	0.48
	,,,,,,,					811,435	3.62
Romania						011,400	0.02
	10,000	Romanian Government International Bond	EUR	3.624%	26/05/2030	9,894	0.04
7	70,000	Romanian Government International Bond	EUR	2.000%	28/01/2032	60,400	0.27
2	20,000	Romanian Government International Bond	EUR	3.375%	28/01/2050	18,193	0.08
						88,487	0.39
Spain	00.655			. ===:	44/24/22		<u> </u>
		Banco Santander S.A. Banco Santander S.A.	GBP	1.500%	14/04/2026	99,793	0.45
	,	Banco Santander S.A.  Banco Santander S.A.(c)	GBP EUR	1.750% 4.375%	17/02/2027 Perp.	100,602 177,906	0.45 0.79
		CaixaBank S.A. <sup>(c)</sup>	GBP	1.500%	03/12/2026	100,028	0.79
		Cellnex Finance Co., S.A.	EUR	2.000%	15/02/2033	83,543	0.37
		Telefonica Emisiones S.A.	GBP	5.445%	08/10/2029	63,299	0.28
						625,171	2.79
Supranatio		Andreis Protection Figure 2 Pts Vis Andreis Heldings 110A Iss	ODD	4.7500/	45/07/0007	400.050	0.40
		Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. European Investment Bank	GBP GBP	4.750% 5.000%	15/07/2027 15/04/2039	102,053 1,122,141	0.46 5.00
	10,000		02.		10,01,2000	1,224,194	5.46
Switzerland	nd					1,221,101	0.10
12	25,000	Credit Suisse AG	GBP	1.125%	15/12/2025	124,657	0.56
10	00,000	Credit Suisse Group AG <sup>(c)</sup>	GBP	2.125%	12/09/2025	102,785	0.46
		Credit Suisse Group AG <sup>(c)</sup>	GBP	2.250%	09/06/2028	256,035	1.14
37	75,000	UBS AG	GBP	0.625%	18/12/2023	375,694	1.67
						859,171	3.83
Ukraine 11	10,000	Ukraine Government International Bond	EUR	4.375%	27/01/2030	88,967	0.40
United King	ngdom						
		Annington Funding Plc.	GBP	2.646%	12/07/2025	263,637	1.18
	00,000	Annington Funding Plc.	GBP	3.184%	12/07/2029	216,786	0.97
		Aviva Plc. <sup>(c)</sup>	GBP	6.125%	14/11/2036	158,392	0.71
		Barclays Plc. (c)	GBP	2.375%	06/10/2023	204,578	0.91
	,	Barclays Plc. (c)	GBP	3.750%	22/11/2030	216,334	0.96
		BP Capital Markets Plc. (c) BP Capital Markets Plc. (c)	EUR GBP	3.625% 4.250%	Perp. Perp.	115,261 158,448	0.51 0.71
		Broadgate Financing Plc.—Series A2	GBP	4.250%	05/04/2029	156,446	0.71
		Centrica Plc.	GBP	4.375%	13/03/2029	118,650	0.57
		Direct Line Insurance Group Plc.(c)	GBP	4.750%	Perp.	203,314	0.91
		DWR Cymru Financing UK Plc.	GBP	1.625%	31/03/2026	152,130	0.68
		Eversholt Funding Plc.	GBP	2.742%	30/06/2040	103,511	0.46
		Gatwick Airport Finance Plc.	GBP	4.375%	07/04/2026	101,415	0.45
		Heathrow Finance Plc.	GBP	6.250%	03/03/2025	110,920	0.49
		HSBC Holdings Plc.	GBP	5.750%	20/12/2027	255,050	1.14
		HSBC Holdings Plc. (c)	GBP	3.000%	22/07/2028	215,394	0.96
		HSBC Holdings Plc.	GBP	7.000%	07/04/2038	76,277	0.34
		HSBC Holdings Plc. InterContinental Hotels Group Plc.	GBP GBP	6.000% 2.125%	29/03/2040 24/08/2026	86,463 203,134	0.39 0.91
20	JU,UUU	more ostunentar motore oroup mic.	GBF	2.12370	24/00/2020	200,104	0.91

dings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value GBP	Sharehold Ed
nds – (Contii	nued)					
ited Kingdom -	·					
100,000	Iron Mountain UK Plc.	GBP	3.875%	15/11/2025	102,131	(
	Legal & General Group Plc.(c)	GBP	3.750%	26/11/2049	161,221	
	Legal & General Group Plc. <sup>(c)</sup>	GBP	5.625%	Perp.	220,976	
	Liberty Living Finance Plc.	GBP	3.375%	28/11/2029	109,568	
	Lloyds Bank Plc.	GBP	7.625%	22/04/2025	210,261	
	Lloyds Banking Group Plc. (c)	GBP	1.875%	15/01/2026	204,768	
	London & Quadrant Housing Trust London Stock Exchange Group Plc.	GBP GBP	3.125%	28/02/2053	118,559	
	M&G Plc. <sup>(c)</sup>	GBP	1.625% 6.340%	06/04/2030 19/12/2063	99,677 243,743	
	National Express Group Plc. (c)	GBP	4.250%	Perp.	104,155	
150,000	·	GBP	2.000%	17/04/2040	144,434	
	Natwest Group Plc.(c)	GBP	2.875%	19/09/2026	106,542	
	Natwest Group Pic. <sup>(c)</sup>	GBP	5.125%	Perp.	213,480	
	NatWest Markets Plc. (c)	GBP	5.625%	Perp.	97,176	
100,000		GBP	3.250%	12/10/2048	118,899	
	Pension Insurance Corp. Plc.	GBP	8.000%	23/11/2026	130,315	
	Pension Insurance Corp. Plc. (c)	GBP	7.375%	Perp.	239,394	
100,000		GBP	5.625%	28/04/2031	120,569	
	Pinewood Finance Co., Ltd.	GBP	3.250%	30/09/2025	101,751	
	RI Finance Bonds No 3 Plc.	GBP	6.125%	13/11/2028	123,414	
100,000	Scottish Widows Ltd.	GBP	5.500%	16/06/2023	108,857	
85,000	SSE Plc.	GBP	8.375%	20/11/2028	124,659	
150,000	Stagecoach Group Plc.	GBP	4.000%	29/09/2025	162,394	
252,248	Telereal Secured Finance Plc.	GBP	4.010%	10/12/2031	280,477	
106,500	Telereal Securitisation Plc.—Series A8	GBP	4.974%	10/09/2027	120,907	
	Telereal Securitisation Plc.—Series B5	GBP	5.425%	10/12/2031	104,823	
	Telereal Securitisation Plc.—Series B6 <sup>(c)</sup>	GBP	0.817%	10/12/2031	141,570	
	Tesco Property Finance 3 Plc.	GBP	5.744%	13/04/2040	189,405	
	Thames Water Utilities Finance Plc.	GBP	2.375%	03/05/2023	339,837	
184,000		GBP	5.750%	13/09/2030	193,682	
100,000		GBP	3.875%	23/07/2042	130,844	
100,000		GBP	3.375%	24/04/2026	106,073	
100,000	•	GBP	4.000%	25/09/2026	109,071	
100,000	•	GBP	4.000%	31/01/2029	99,560	
	Vodafone Group Plc.	GBP GBP	3.375%	08/08/2049	170,532	
150,000	Western Power Distribution Plc.	GBP	3.625%	06/11/2023	158,891	
					8,487,813	
250,000	AT&T, Inc.	GBP	5.500%	15/03/2027	306,307	
	AT&T, Inc.	GBP	4.375%	14/09/2029	180,912	
	AT&T, Inc.	GBP	4.250%	01/06/2043	124,741	
	Bank of America Corp.	GBP	2.300%	25/07/2025	132,263	
	Becton Dickinson and Co.	GBP	3.020%	24/05/2025	161,052	
150,000	Citigroup, Inc.	GBP	5.875%	01/07/2024	171,336	
219,000	Citigroup, Inc.	GBP	5.150%	21/05/2026	260,424	
100,000	Ford Motor Credit Co., LLC	GBP	2.748%	14/06/2024	100,734	
	General Electric Co.	GBP	5.250%	07/12/2028	217,735	
	General Motors Financial Co., Inc.	GBP	2.250%	06/09/2024	129,034	
	General Motors Financial Co., Inc.	GBP	2.350%	03/09/2025	103,625	
	JPMorgan Chase & Co. <sup>(c)</sup>	GBP	0.991%	28/04/2026	125,239	
	MPT Operating Partnership LP Via MPT Finance Corp.	GBP	2.550%	05/12/2023	102,292	
	Time Warner Cable LLC	GBP	5.250%	15/07/2042	130,981	
	United States Treasury Note/Bond	USD	1.244%	31/05/2028	359,931	
	Verizon Communications, Inc.	USD	2.550%	21/03/2031	53,315	
	Verizon Communications, Inc.	GBP	4.750%	17/02/2034	225,596	
100,000	Welltower, Inc.	GBP	4.500%	01/12/2034	120,813	
					3,006,330	

						% of
Holdings	Security Description				Market Value GBP	Shareholders' Equity
Mutual Fund	s – 2.77%					
Ireland	62 Goldman Sachs - Sterling Liquid Reserves Fund (X Accumulation Class) <sup>(d)(c)</sup>	e)			621,039	2.77
TOTAL MUTU (cost GBP 621					621,039	2.77
	SFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING	i			24 076 202	02.02
(cost GBP 20,	141,493)				21,076,393	93.93 % of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value GBP	Shareholders' Equity
Transferable Bonds – 0.84	securities dealt in another regulated market !%					
France 200,0	00 Electricite de France S.A.	USD	4.500%	21/09/2028	163,467	0.73
United States					·	
Venezuela	00 EQT Corp.	USD	3.625%	15/05/2031	3,634	0.01
	00 Petroleos de Venezuela S.A.	USD	6.000%	28/10/2022	22,431	0.10
TOTAL BOND (cost GBP 593					189,532	0.84
Non-Agencie	es Asset Backed Obligations – 4.26%					
•	31 Vibrant CLO VI Ltd. 2017-6A "A" 144A <sup>(c)(f)</sup>	USD	1.427%	20/06/2029	673,830	3.00
United Kingdo 97,9	om 05 Canary Wharf Finance II Plc. "A1"	GBP	6.455%	22/10/2033	120,099	0.54
United States	147. CHI Mortagge Doce Through Trust 2007 4 "144"	USD	6.000%	25/05/2027	100 514	0.45
	47 CHL Mortgage Pass-Through Trust 2007-4 "1A1" 80 DSLA Mortgage Loan Trust 2005-AR6 "2A1A" <sup>(c)</sup>	USD	6.000% 0.405%	25/05/2037 19/10/2045	100,514 21,252	0.45 0.09
84,0	64 RALI Series 2006-QS12 Trust "1A1"	USD	6.500%	25/09/2036	40,647	0.18
TOTAL NON-A	AGENCIES ASSET BACKED OBLIGATIONS				162,413	0.72
(cost GBP 1,3					956,342	4.26
(cost GBP 1,9	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 18,339)				1,145,874	5.10
MARKET VAL (cost GBP 22,	UE OF INVESTMENTS EXCLUDING DERIVATIVES 059,832)				22,222,267	99.03
Futures Con	tracts – 0.04%					
Number of Contracts	Security Description			Commitment Market Value GBP	Unrealised Gain GBP	% of Shareholders' Equity
	AUD Australian Treasury Bonds 10YR Futures 15/06/2021		Long	152,692	641	0.00
	GBP		Long	152,092	041	0.00
19	UK Long Gilt Bond Futures 28/09/2021		Long	2,416,800	5,030	0.02
19	USD US Treasury Notes 10YR Futures 21/09/2021		Long	1,769,924	2,621	0.01
1	US Treasury Ultra Long Bond Futures 21/09/2021		Long	130,718	3,084	0.01
UNREALISED	GAIN ON FUTURES CONTRACTS			1,000,042	8,755	0.04
				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value GBP	Loss GBP	Shareholders' Equity
(3)	AUD Australian Treasury Bonds 3YR Futures 15/06/2021		Short	(191,544)	(633)	(0.00)
(1)	USD US Treasury Long Bond Futures 21/09/2021		Short	(110,517)	(254)	(0.00)
(1)	· ·		Short	(155,930)	(66)	(0.00)

Number of Contracts Secu	rity Description				Commitment Market Value GBP	Unrealised Loss GBP	% o Shareholders Equit
	- (Continued)						
	easury Notes 5YR Future easury Ultra Long Notes	es 30/09/2021 10YR Futures 21/09/2021		Long Short	87,475 (306,981)	(6) (209)	(0.00 (0.00
				_	(485,953)	(535)	(0.00
UNREALISED LOSS	ON FUTURES CONT	TRACTS				(1,168)	(0.00
Forward Currency	Contracts - (0.09%	<b>b</b> )					0/
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		% o Shareholders Equit
GBP	92,892	AUD	168,114		01/06/2021	1,365	0.0
CAD	35,162	USD	28,131		16/06/2021	688	0.00
EUR	497,321	USD	592,533		16/06/2021	8,932	0.04
NOK	220,433	USD	26,372		16/06/2021	34	0.00
NZD	32,025	USD	22,856		16/06/2021	251	0.00
SEK USD	251,967 33,405	USD JPY	29,889 3,633,685		16/06/2021 16/06/2021	299 261	0.00
GBP	1,662,552	EUR	1,932,602		25/06/2021	893	0.00
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRACTS				12,723	0.06
						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholders Equity
AUD	207,507	GBP	115,337		01/06/2021	(2,362)	(0.01)
AUD	29,548	USD	22,856		16/06/2021	(59)	(0.00
JPY	35,308,911	USD	324,901		16/06/2021	(2,750)	(0.01)
USD	253,483	AUD	329,000		16/06/2021	(54)	(0.00)
USD	302,087	CAD	382,123		16/06/2021	(10,034)	(0.05)
USD	54,503	EUR	45,446		16/06/2021	(564)	(0.00)
USD	296,069	NOK	2,511,409		16/06/2021	(3,491)	(0.02)
USD	250,220	NZD	349,146		16/06/2021	(2,001)	(0.01)
USD	326,308	SEK GBP	2,770,758		16/06/2021	(4,958)	(0.02)
EUR GBP	222,000 1,591,410	USD	191,845 2,260,598		25/06/2021 05/08/2021	(968) (5,530)	(0.00)
		RENCY CONTRACTS	_,			(32,771)	(0.15)
Options – (0.02%)							
Options (0.0270)					Unrealised Gain/(Loss) M	larket Value	% of Shareholders
Holdings	Security Description				GBP	GBP	Equity
	Purchased Option EUR	s					
30,000	Put 6 month EURIBO	•	Expires 01/06/2021	Strike 0.33	484	1,437	0.01
30,000	Put 6 month EURIBC		Expires 25/06/2021	Strike 0.47	(52)	603	0.01
30,000	Put 6 month EURIBC		Expires 30/06/2021	Strike 0.58	(358)	212	0.00
40,000	Put 6 month EURIBC	•	Expires 06/07/2021	Strike 0.67	(298)	150	0.00
190,000 250,000	Put 6 month EURIBC Put 6 month EURIBC		Expires 19/08/2021	Strike 0.17	(304)	335	0.00
100,000	Put 6 month EURIBC		Expires 19/08/2021 Expires 20/08/2021	Strike 0.17 Strike 0.17	(305) (140)	441 179	0.00
100,000	Tat o monar Eorabe	и смарион	EXPIRED 20/00/2021	Cunc 0.17			
	GBP				(973)	3,357	0.02
30,000	Put 6 month LIBOR S	Swaption	Expires 01/07/2021	Strike 1.39	(380)	139	0.00
	JPY		Expires 07/07/2021	Strike 0.65	(344)	38	0.00
6,700,000	Put 6 month LIBOR S	Swaption					
	Put 6 month LIBOR S	Swaption					
6,700,000	Put 6 month LIBOR S		<u>`</u>	Strike 1.11	(208)	618	0.00
	Put 6 month LIBOR S	Swaption	Expires 15/11/2021 Expires 18/11/2021	Strike 1.11 Strike 1.20	(208) (62)	618 341	0.00
6,700,000	Put 6 month LIBOR S  USD  Put 3 month LIBOR S	Swaption	Expires 15/11/2021				

oldings	Security Description				Unrealised Gain/(Loss) GBP	Market Value GBP	% of Shareholders' Equity
oldings	Written Options				<b>GBP</b>	<b>GBP</b>	Equity
	EUR						
(80,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22		145	(1,105)	(0.01)
(110,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22		(5)	(1,519)	(0.01)
(60,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22		5	(828)	(0.00)
(190,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.02		113	(133)	(0.00)
(250,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.03		105	(178)	(0.00)
(190,000) (250,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.09		187	(207)	(0.00)
,	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.10 Strike 0.02		189 58	(274)	(0.00)
(100,000) (100,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 20/08/2021 Expires 20/08/2021	Strike 0.02 Strike 0.09		79	(71) (111)	(0.00)
(170,000)	Put 6 month EURIBOR Swaption	Expires 15/11/2021	Strike 0.09		243	(591)	(0.00)
(120,000)	Put 6 month EURIBOR Swaption	Expires 18/11/2021	Strike 0.08		116	(317)	(0.00)
(80,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22		162	(1,088)	(0.01)
(110,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22		453	(1,495)	(0.01)
(60,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22		237	(816)	(0.00)
, , ,		·			2,087	(8,733)	(0.04)
	USD						
(180,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.91		842	(24)	(0.00)
(200,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.98		790	(0)	(0.00)
(180,000)	Put 3 month LIBOR Swaption	Expires 25/06/2021	Strike 1.10		525	(75)	(0.00)
(170,000)	Put 3 month LIBOR Swaption	Expires 30/06/2021	Strike 1.25		506	(25)	(0.00)
(40,000)	Put 3 month LIBOR Swaption	Expires 01/07/2021	Strike 2.44		463	(14)	(0.00)
(40,000)	Put 3 month LIBOR Swaption	Expires 06/07/2021	Strike 2.40		398	(27)	(0.00)
(40,000)	Put 3 month LIBOR Swaption	Expires 07/07/2021	Strike 2.35		381	(46)	(0.00)
					3,905	(211)	(0.00)
OTAL WRITTEN Cost GBP (14,936))						(8,944)	(0.04)
						(8,944)	(0.04)
cost GBP (14,936))						(4,451)	(0.04)
OTAL OPTIONS	)					,	
cost GBP (14,936)) OTAL OPTIONS cost GBP (8,476)) wap Contracts – et Local	)					(4,451) Unrealised	(0.02) % of
cost GBP (14,936)) OTAL OPTIONS cost GBP (8,476)) wap Contracts –	)	Receive		Currency	Maturity Date	(4,451) Unrealised Gain	(0.02)
cost GBP (14,936)) OTAL OPTIONS cost GBP (8,476)) wap Contracts – et Local otional	· (0.01%)	Receive		Currency	Maturity Date	(4,451) Unrealised Gain	(0.02) % of Shareholders'
cost GBP (14,936)) OTAL OPTIONS cost GBP (8,476)) wap Contracts – et Local otional mount	(0.01%) Pay Interest Rate Swaps	Receive Fixed 0.190%		Currency	Maturity Date 22/02/2023	(4,451) Unrealised Gain GBP	(0.02) % of Shareholders'
cost GBP (14,936)) OTAL OPTIONS cost GBP (8,476)) wap Contracts – et Local otional mount 4,220,000	· (0.01%)	Fixed 0.190%				(4,451) Unrealised Gain GBP	(0.02) % of Shareholders' Equity
cost GBP (14,936)) OTAL OPTIONS cost GBP (8,476)) wap Contracts – et Local otional mount  4,220,000 850,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400%			AUD	22/02/2023	(4,451) Unrealised Gain GBP	(0.02) % of Shareholders' Equity
cost GBP (14,936)) OTAL OPTIONS cost GBP (8,476)) wap Contracts – et Local otional mount 4,220,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW)	Fixed 0.190% Floating (AUD 3 month BBSW)		AUD AUD	22/02/2023 15/09/2024	(4,451) Unrealised Gain GBP	(0.02) % of Shareholders' Equity 0.00 0.00
cost GBP (14,936)) OTAL OPTIONS cost GBP (8,476)) wap Contracts – et Local otional mount  4,220,000 850,000 290,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW)	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500%		AUD AUD AUD	22/02/2023 15/09/2024 02/02/2031	(4,451)  Unrealised Gain GBP  940 348 998 1,935	(0.02)  % of Shareholders' Equity  0.00 0.00 0.00
cost GBP (14,936)) OTAL OPTIONS cost GBP (8,476)) wap Contracts – et Local otional mount  4,220,000 850,000 290,000 270,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW)	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000%		AUD AUD AUD AUD	22/02/2023 15/09/2024 02/02/2031 16/06/2031	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718	(0.02)  % of Shareholders' Equity  0.00 0.00 0.00 0.00
cost GBP (14,936)) OTAL OPTIONS cost GBP (8,476)) wap Contracts – et Local otional mount  4,220,000 850,000 290,000 270,000 554,300	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 6.320%	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI)		AUD AUD AUD AUD BRL	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349	(0.02)  % of Shareholders' Equity  0.00 0.00 0.00 0.01 0.01
cost GBP (14,936)) OTAL OPTIONS cost GBP (8,476)) wap Contracts – et Local ortional mount  4,220,000 850,000 290,000 270,000 554,300 3,840,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 6.320% Floating (CAD 3 month CDOR)	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804%		AUD AUD AUD AUD BRL CAD	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349	(0.02)  % of Shareholders' Equity  0.00 0.00 0.00 0.01 0.01
cost GBP (14,936)) OTAL OPTIONS COST GBP (8,476)) wap Contracts — et Local otional mount  4,220,000 850,000 290,000 270,000 554,300 3,840,000 6,770,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750%		AUD AUD AUD AUD BRL CAD CAD	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 01/03/2023	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354	(0.02)  % of Shareholders' Equity  0.00 0.00 0.00 0.01 0.01 0.01 0.01
cost GBP (14,936)) OTAL OPTIONS COST GBP (8,476))  wap Contracts — et Local otional mount  4,220,000 850,000 290,000 270,000 554,300 3,840,000 6,770,000 240,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250%		AUD AUD AUD BRL CAD CAD CAD CAD EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 01/03/2023 16/06/2031	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491	(0.02)  % of Shareholders' Equity  0.00 0.00 0.00 0.01 0.01 0.01 0.01 0.
cost GBP (14,936)) OTAL OPTIONS COST GBP (8,476)) wap Contracts — et Local otional mount  4,220,000 850,000 290,000 270,000 554,300 3,840,000 6,770,000 240,000 220,000 220,000 210,000 210,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000%	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500%		AUD AUD AUD AUD BRL CAD CAD CAD EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2051 16/06/2023	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.
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cost GBP (14,936)) OTAL OPTIONS COST GBP (8,476))  wap Contracts — et Local otional mount  4,220,000 850,000 290,000 270,000 554,300 3,840,000 6,770,000 240,000 220,000 210,000 630,000 740,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000%	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR)		AUD AUD AUD BRL CAD CAD CAD EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 16/06/2031 16/06/2031 16/06/2023 16/06/2024 16/06/2024	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 1,526	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.
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cost GBP (14,936)) OTAL OPTIONS COST GBP (8,476))  wap Contracts — et Local otional mount  4,220,000 850,000 290,000 270,000 3,840,000 6,770,000 240,000 220,000 210,000 630,000 740,000 1,120,000 190,000 230,000 210,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000%	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)		AUD AUD AUD AUD BRL CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 01/03/2023 16/06/2051 16/06/2051 16/06/2024 16/06/2026 16/06/2026 16/06/2026	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 1,526 704 784 822	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.
**Cost GBP (14,936)** **OTAL OPTIONS** **Cost GBP (8,476)**  **wap Contracts **et Local otional mount**  **4,220,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.260%	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 1.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		AUD AUD AUD BRL CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 16/06/2031 16/06/2023 16/06/2023 16/06/2026 16/06/2026 15/09/2026 16/06/2028 16/06/2028 16/06/2028	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 1,526 704 784 822 21,028	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.
**Cost GBP (14,936)** **OTAL OPTIONS** **Cost GBP (8,476)**  **wap Contracts — et Local ortional mount**  **4,220,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.260% Fixed 0.000% Fixed 0.000%	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 1.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		AUD AUD AUD BRL CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 01/03/2023 16/06/2051 16/06/2026 16/06/2026 16/06/2026 16/06/2026 16/06/2028 16/06/2028 16/06/2031 16/06/2031	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 1,526 704 784 822 21,028 1,196	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.
cost GBP (14,936)) OTAL OPTIONS COST GBP (8,476))  wap Contracts — et Local otional mount  4,220,000 850,000 290,000 270,000 554,300 3,840,000 6,770,000 240,000 220,000 220,000 210,000 630,000 740,000 1,120,000 190,000 230,000 210,000 460,000 460,000 40,000 1,940,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 6 month LIBOR) Fixed 0.000%	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 1.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 12 month LIBOR) Floating (EUR 12 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000%		AUD AUD AUD AUD BRL CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 01/03/2023 16/06/2051 16/06/2051 16/06/2024 16/06/2026 16/06/2026 16/06/2028 16/06/2028 16/06/2028 16/06/2038 16/06/2038 16/06/2038 16/06/2038	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 1,526 704 784 822 21,028 1,196 623	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.
cost GBP (14,936)) OTAL OPTIONS COST GBP (8,476))  wap Contracts — et Local otional mount  4,220,000 850,000 290,000 270,000 654,300 3,840,000 6,770,000 220,000 220,000 210,000 630,000 740,000 1,120,000 1,90,000 230,000 210,000 400,000 1,90,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000%	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000%		AUD AUD AUD AUD AUD BRL CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2051 16/06/2026 16/06/2026 15/09/2026 16/06/2028 16/06/2028 16/06/2028 16/06/2031 21/05/2040 16/06/2031 16/06/2023 16/06/2031	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 1,526 704 784 822 21,028 1,196 623 73	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.
**Cost GBP (14,936)** **OTAL OPTIONS** **Cost GBP (8,476))**  **wap Contracts **et Local oftonal mount**  **4,220,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 1.000%	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 1.500% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (GBP 1 month SONIA)		AUD AUD AUD AUD BRI CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 16/06/2031 16/06/2023 16/06/2026 16/06/2026 16/06/2028 16/06/2028 16/06/2028 16/06/2028 16/06/2031 21/05/2040 16/06/2023 16/06/2023 16/06/2023 16/06/2023 16/06/2023	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 1,526 704 784 822 21,028 1,196 623 73 288	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.
**Sept (14,936)** **OTAL OPTIONS** **Cost GBP (8,476)**  **wap Contracts — et Local ortional mount**  **4,220,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000%	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 1.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 7 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)		AUD AUD AUD BRL CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 01/03/2023 16/06/2051 16/06/2024 16/06/2026 16/06/2028 16/06/2028 16/06/2028 16/06/2028 16/06/2031 21/05/2040 16/06/2031 16/06/2023 16/06/2031 16/06/2031	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 1,526 704 784 822 21,028 1,196 623 73 288 338	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.
cost GBP (14,936)) OTAL OPTIONS COST GBP (8,476))  wap Contracts — et Local otional mount  4,220,000 850,000 290,000 270,000 554,300 3,840,000 6,770,000 220,000 220,000 220,000 210,000 740,000 1,120,000 1,120,000 1,940,000 1,940,000 1,940,000 1,940,000 1,940,000 1,940,000 380,000 380,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.100% Fixed 0.100% Fixed 0.100% Fixed 0.100% Fixed 0.100% Fixed 1.000%	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 1.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250%		AUD AUD AUD AUD AUD BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 01/03/2023 16/06/2051 16/06/2051 16/06/2024 16/06/2026 16/06/2026 16/06/2028 16/06/2028 16/06/2026 16/06/2026 16/06/2026 16/06/2026 16/06/2021 16/06/2031 16/06/2031	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 1,526 704 784 822 21,028 1,196 623 73 288 338 1,509	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.
cost GBP (14,936)) OTAL OPTIONS COST GBP (8,476))  wap Contracts — et Local otional mount  4,220,000 850,000 290,000 270,000 554,300 3,840,000 6,770,000 240,000 220,000 220,000 220,000 210,000 630,000 740,000 1,120,000 190,000 460,000 460,000 40,000 1,940,000 1,940,000 1,940,000 390,000 390,000 390,000 360,000 1,350,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Fixed 0.000% Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 0.500%		AUD AUD AUD AUD AUD BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2024 16/06/2026 15/09/2026 15/09/2026 16/06/2028 16/06/2028 16/06/2031 21/05/2040 16/06/2031 16/06/2031 16/06/2031 16/06/2031	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 1,526 704 784 822 21,028 1,196 623 73 288 338 1,509 10,628	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.
**Cost GBP (14,936)** **OTAL OPTIONS** **Cost GBP (8,476)**  **wap Contracts	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month ESTRO) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 7 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 0.500% Fixed 1.000%		AUD AUD AUD AUD AUD BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 16/06/2031 16/06/2031 16/06/2026 16/06/2026 16/06/2028 16/06/2028 16/06/2031 21/05/2040 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 1,526 704 784 822 21,028 1,196 623 73 288 338 1,509 10,628 11,338	(0.02)  % of Shareholders' Equity  0.00 0.00 0.00 0.01 0.01 0.01 0.01 0.
**Seps (14,936)** **OTAL OPTIONS** **Cost GBP (8,476)**  **wap Contracts	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Floating (GBP 1 month SONIA)	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 1.500% Fixed 1.600% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 1.000% Floating (KRW 3 month LIBOR)		AUD AUD AUD AUD BRI CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2026 16/06/2026 16/06/2028 16/06/2028 16/06/2028 16/06/2028 16/06/2031 21/05/2040 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 1,526 704 784 822 21,028 1,196 623 73 288 338 1,509 10,628 11,338 242	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.
cost GBP (14,936)) OTAL OPTIONS COST GBP (8,476))  wap Contracts — et Local ortional mount  4,220,000 850,000 290,000 270,000 554,300 3,840,000 6,770,000 240,000 220,000 220,000 210,000 630,000 740,000 1,120,000 190,000 400,000 1,940,000 1,940,000 1,940,000 1,940,000 1,940,000 1,950,000 380,000 1,350,000 230,960,000 230,960,000 106,080,000	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Floating (GBP 1 month SONIA)	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 1.250% Fixed 1.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month FURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 0.500% Fixed 1.000% Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR)		AUD AUD AUD AUD AUD BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2051 16/06/2026 16/06/2026 16/06/2026 16/06/2028 16/06/2028 16/06/2028 16/06/2028 16/06/2028 16/06/2028 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 1,526 704 784 822 21,028 1,196 623 73 288 338 1,509 10,628 11,338 242 39	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.
**Seps (14,936)** **OTAL OPTIONS** **Cost GBP (8,476)**  **wap Contracts	Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.400% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Floating (GBP 1 month SONIA)	Fixed 0.190% Floating (AUD 3 month BBSW) Fixed 1.500% Fixed 1.000% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Fixed 1.500% Fixed 1.600% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Fixed 0.250% Fixed 1.000% Floating (KRW 3 month LIBOR)		AUD AUD AUD AUD BRI CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	22/02/2023 15/09/2024 02/02/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2026 16/06/2026 16/06/2028 16/06/2028 16/06/2028 16/06/2028 16/06/2031 21/05/2040 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031	(4,451)  Unrealised Gain GBP  940 348 998 1,935 1,718 1,349 2,354 1,528 1,491 7 63 1,669 1,064 4,526 704 784 822 21,028 1,196 623 73 288 338 1,509 10,628 11,338 242 39 40	(0.02)  % of Shareholders' Equity  0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.

Interest Fate Surage - (Continued)   Fixed 1.000%   USD   15090202   426   0.00	let Local					Unrealised	% o
Foot   Proced   Pro	lotional Amount	Pay	Receive	Currency	Maturity Date	Gain GBP	Shareholders Equity
130,000   Floating (LISD 3 morth LIBOR)   Fixed 2,000%   USD 2,005/2029   1,943   0.00		Interest Rate Swaps – (Continued)					
Picked 1, 2005	670,000	Floating (USD 3 month LIBOR)	Fixed 0.250%	USD	15/09/2024	460	0.00
Floating (ZAR 3 mooth JIBAR)   Float 6250%   ZAR   170680208   542   0.00		Floating (USD 3 month LIBOR)	Fixed 2.500%		20/05/2029		0.0
Package   Pack			- '				0.00
150,000   Floating Covernment   Fload 1,000%   USD   2006;2022   2.7   0.0							0.0
Floating (The Xes Lurope Crossover   Floating (The Markit CDN North American Investment Grade 28 Version 1 Index   State 1,000%   State 1,0	•	,					0.34
Floating (The Xes Lurope Crossover   Floating (The Markit CDN North American Investment Grade 28 Version 1 Index   State 1,000%   State 1,0		Credit Default Swaps					
Place   Plac	150,000	Floating (iTraxx Europe Crossover	Fixed 5.000%	EUR	20/06/2026	1,736	0.0
Bissonce    Floating (The Markit CDX North America   Fixed 1.000%   Septiment (Tanda 24 Indiexs)   Fixed 1.000%   Septiment (Tanda 24 Indiexs)   Septimen	1,800,000	Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2022	27	0.0
Posting (Indonesia Government Inferent Prized 1,000%   USD   2006/2024   2,455   0.0	850,000	Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2023	3,200	0.0
20,000 Floating (Caltar Government International Bond) 1,090,000 Floating (Caltar Government International Bond) 1,090,000 Floating (The Marist CDX North America International Bond) 1,090,000 Floating (The Marist CDX North America International Bond) 1,090,000 Floating (The Marist CDX North America International Bond) 1,090,000 Floating (The Marist CDX North America International Bond) 1,090,000 Floating (The Marist CDX North America International Bond) 1,090,000 Floating (Bold North America International Bond) 1,090,000 Floating (Bold North America International Bond) 1,090,000 Floating (AUD 3 morth BBSW) 1,090,000 Floating (AUD 3 morth BBSW) 1,090,000 Floating (AUD 3 morth BBSW) 1,090,000 Floating (AUD 3 morth BBSW) 1,090,000 Floating (AUD 3 morth BBSW) 1,090,000 Floating (AUD 3 morth BBSW) 1,090,000 Floating (AUD 3 morth BBSW) 1,090,000 Floating (AUD 3 morth BBSW) 1,090,000 Floating (AUD 4 morth BBSW) 1,090,000 Floating (AUD 4 morth BBSW) 1,090,000 Floating (AUD 4 morth BBSW) 1,090,000 Floating (AUD 4 morth BBSW) 1,090,000 Floating (AUD 4 morth BBSW) 1,090,000 Floating (BRL 1 morth BRCD) 1,000,000 Floating (BRL 1	250,000	Floating (Indonesia Government	Fixed 1.000%	USD	20/06/2024	2,454	0.0
20,000   Floating (Calar Government International Bond)   1,050,000   Floating (The Markit CDX North America International Bond)   1,050,000   Floating (The Markit CDX North America Investment Grade 34 Index)   1,000   1	20,000	Floating (Qatar Government	Fixed 1.000%	USD	20/06/2024	111	0.00
1,050,000   Floating (The Markit CDX North America Investment Grade 34 Index)   Fixed 1.000%   Fixed 1.0000%   Fixed 1.000%   Fixed 1.0000%   Fixed 1.000%   Fixed 1.0000%   Fixed 1.0000%   Fixed 1.00	20,000	,	Fixed 1.000%	USD	20/12/2024	110	0.00
NUMERALISED GAIN ON CREDIT DEFAULT SWAPS   11,015   0.00	1,050,000	· · · · · · · · · · · · · · · · · · ·	Fixed 1.000%	USD	20/06/2025	3,377	0.02
Noticeable   Pay   Receive   Recei							
Net   Local   Pay   Receive   Rece						11,015	0.0
Notional	OTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				87,179	0.39
Interest Rate Swaps	lotional	Peri	Passing	Currencu	Maturity Data	Loss	% o Shareholders
3,230,000   Floating (AUD 3 month BBSW)   Fixed 0.500%   AUD   25/01/2024   (4,734)   (0,000   1,000,000   Floating (AUD 6 month BBSW)   Fixed 0.500%   AUD   24/02/2024   (762)   (0,000   1,000,000   Floating (AUD 6 month BBSW)   Fixed 1.710%   AUD   28/10/2031   (8,511)   (0,000   1,000,000   Floating (AUD 6 month BBSW)   Fixed 1.710%   AUD   24/01/2031   (13,525)   (0,000   1,000,000   Floating (BRL 1 month BRCDI)   Fixed 4.730%   BRL   0.30/12/022   (99)   (0,000   1,000,000   Floating (BRL 1 month BRCDI)   Fixed 4.230%   BRL   0.30/12/022   (29)   (0,000   1,000,000   Floating (BRL 1 month BRCDI)   Fixed 4.230%   BRL   0.20/11/2023   (215)   (0,000   1,000,000   Floating (BRL 1 month BRCDI)   Fixed 4.230%   BRL   0.20/11/2024   (1,432)   (0,000   1,000,000   Floating (BRL 1 month BRCDI)   Fixed 4.390%   BRL   0.20/11/2024   (1,432)   (0,000   1,000,000   Fixed 8.495%   BRL   0.20/11/2024   (1,432)   (0,000   1,000,000   Fixed 8.495%   BRL   0.20/11/2024   (1,432)	Amount	гау	Receive	Currency	Maturity Date	GBP	Equity
1,070,000   Floating (AUD 3 month BBSW)   Fixed 0.500%   AUD	2 220 000		Fixed 0 F00%	ALID	25/04/2024	(4.704)	(0.00)
510,000         Floating (AUD 6 month BBSW)         Fixed 1.240%         AUD         28/10/2030         (8,511)         (0.00           1,000,000         Floating (BRL 1 month BRCDI)         Fixed 3.390%         BRL         03/01/2022         (902)         (0.01           400,000         Floating (BRL 1 month BRCDI)         Fixed 4.120%         BRL         03/01/2022         (29)         (0.00           100,000         Floating (BRL 1 month BRCDI)         Fixed 4.230%         BRL         02/01/2023         (215)         (0.00           365,000         Floating (BRL 1 month BRCDI)         Fixed 4.930%         BRL         02/01/2024         (48)         (0.01           500,000         Floating (BRL 1 month BRCDI)         Fixed 4.930%         BRL         02/01/2024         (48)         (0.00           300,000         Floating (BRL 1 month BRCDI)         Fixed 7.370%         BRL         04/01/2027         (46)         (0.00           1,260,000         Floating (CHF 6 month LIBOR)         Fixed 0.700%         CAD         18/11/2023         (3,345)         (0.02           190,000         Floating (CHF 6 month LIBOR)         Fixed 0.000%         CHF         16/06/2028         (640)         (0.00           870,000         Floating (EUR 6 month EURIBOR)         Fixed 0.500%		- '					
1,000,000   Floating (AUD 6 month BBSW)   Fixed 1.710%   AUD 21/01/2031 (13,525) (0.06   950,000   Floating (BRL 1 month BRCDI)   Fixed 4.120%   BRL 03/01/2022 (929) (0.07   0.07   0.00   100,000   Floating (BRL 1 month BRCDI)   Fixed 4.230%   BRL 03/01/2022 (29) (0.00   0.00   0.00   100,000   Floating (BRL 1 month BRCDI)   Fixed 4.230%   BRL 02/01/2023 (215) (0.00   0.00   0.00   100,000   Floating (BRL 1 month BRCDI)   Fixed 4.230%   BRL 02/01/2024 (1.432) (0.07   0.00   0.00   100,000   Floating (BRL 1 month BRCDI)   Fixed 4.330%   BRL 02/01/2024 (68) (0.00   0.00   100,000   Floating (BRL 1 month BRCDI)   Fixed 7.370%   BRL 04/01/2027 (46) (0.00   0.00   1.260,000   Floating (CAD 3 month CDOR)   Fixed 0.700%   CAD 18/11/2023 (3.345) (0.00   1.260,000   Floating (CAD 3 month CDOR)   Fixed 0.000%   Fixed 0.000%   Floating (CAD 3 month CDOR)   Fixed 0.000%   Fixed 0.000%   Fixed 0.000%   Fixed 0.000%   Fixed 0.000%   Fixed 0.000%   Fixed 0.000%   Fixed 0.000%   Fixed 0.000%   Fixed 0.000%   Fixed 0.000%   Fixed 0.050%   EUR 20/05/2030 (17,596) (0.00   100,000   Fixed 0.000%   Fixed 0.050%   EUR 21/05/2030 (17,596) (0.00   100,000   Fixed 0.000%   Fixed 0		- '				, ,	
950,000 Floating (BRL 1 month BRCDI) Fixed 3.390% BRL 03/01/2022 (902) (0.00   400,000 Floating (BRL 1 month BRCDI) Fixed 4.230% BRL 03/01/2023 (29) (0.00   365,000 Floating (BRL 1 month BRCDI) Fixed 4.230% BRL 02/01/2023 (215) (0.00   365,000 Floating (BRL 1 month BRCDI) Fixed 4.930% BRL 02/01/2024 (68) (0.00   500,000 Floating (BRL 1 month BRCDI) Fixed 4.930% BRL 02/01/2024 (68) (0.00   500,000 Floating (BRL 1 month BRCDI) Fixed 7.370% BRL 02/01/2024 (68) (0.00   1,260,000 Floating (BRL 1 month BRCDI) Fixed 0.700% CAD BRL 04/01/2027 (46) (0.00   1,260,000 Floating (CAD 3 month CDOR) Fixed 0.700% CAD BRL 14/12/203 (3,345) (0.00   190,000 Floating (CHF 6 month LIBOR) Fixed 0.000% CHF 16/06/2028 (640) (0.00   180,000 Floating (EUR 6 month EURIBOR) Fixed 0.050% EUR 20/05/2029 (4,250) (0.00   430,000 Floating (EUR 6 month EURIBOR) Fixed 0.500% EUR 21/05/2030 (17,596) (0.00   430,000 Floating (EUR 6 month EURIBOR) Fixed 0.500% EUR 15/09/2031 (3,800) (0.00   520,000 Floating (EUR 6 month EURIBOR) Fixed 0.500% EUR 15/09/2031 (3,000) (0.00   500,000 Floating (EUR 6 month EURIBOR) Fixed 0.500% EUR 15/09/2031 (2,037) (0.00   140,000 Fixed 0.900% Floating (EUR 6 month EURIBOR) EUR 15/09/2031 (2,037) (0.00   140,000 Fixed 0.900% Floating (EUR 6 month EURIBOR) EUR 15/09/2031 (2,037) (0.00   13,340,000 Fixed 0.250% Floating (GBP 1 month SONIA) GBP 16/06/2036 (8,958) (0.00   13,340,000 Fixed 0.250% Floating (GBP 1 month SONIA) GBP 16/06/2036 (8,958) (0.00   13,340,000 Fixed 0.250% Floating (IJP 6 month HIBOR) NOK 16/06/2031 (367) (0.00   1,250,000 Fixed 2.130% Floating (IJP 6 month HIBOR) NOK 16/06/2031 (367) (0.00   1,250,000 Fixed 2.500% Floating (IJP 6 month HIBOR) NOK 16/06/2031 (367) (0.00   1,250,000 Fixed 2.500% Floating (IJP 6 month HIBOR) NOK 16/06/2031 (367) (0.00   1,250,000 Fixed 2.500% Floating (IJP 6 month HIBOR) NOK 16/06/2031 (367) (0.00   1,250,000 Fixed 2.500% Floating (IJP 6 month HIBOR) NOK 16/06/2031 (367) (0.00   1,250,000 Fixed 2.500% Floating (IJP 6 month HIBOR) NOK 16/06/2031 (367) (0.00   1,250,000							,
400,000   Floating (BRL 1 month BRCDI)   Fixed 4.120%   BRL 03/01/2022 (29) (0.00						,	
100,000   Floating (BRL 1 month BRCDI)   Fixed 4.230%   BRL   02/01/2023   (215)   (0.00		- '				, ,	
365,000 Floating (BRL 1 month BRCDI) Fixed 4.930% BRL 02/01/2024 (1,432) (0.01		- '					
500,000         Floating (BRL 1 month BRCDI)         Fixed 7.370%         BRL 02/01/2024         (68)         (0.00           300,000         Fixed 8.495%         Floating (BRL 1 month BRCDI)         BRL 04/01/2027         (46)         (0.00           1,260,000         Floating (CAD 3 month CDOR)         Fixed 0.700%         CAD 18/11/2023         (3,345)         (0.02           190,000         Floating (CHF 6 month LIBOR)         Fixed 0.000%         CHF 18/06/2028         (640)         (0.00           160,000         Fixed 0.900%         Floating (EUR 6 month EURIBOR)         EUR 20/05/2029         (4,250)         (0.02           870,000         Floating (EUR 6 month EURIBOR)         Fixed 0.500%         EUR 21/05/2030         (17,596)         (0.08           430,000         Floating (EUR 6 month EURIBOR)         Fixed 0.500%         EUR 12/02/2031         (3,800)         (0.02           520,000         Fixed 0.000%         Floating (EUR 6 month LIBOR)         EUR 15/09/2031         (2,037)         (0.01           140,000         Fixed 0.900%         Floating (EUR 6 month EURIBOR)         EUR 14/02/2032         (106)         (0.00           140,000         Fixed 0.900%         Floating (EUR 6 month EURIBOR)         EUR 14/02/2032         (106)         (0.00           140,000 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>							
300,000   Fixed 8.495%   Floating (BRL 1 month BRCDI)   BRL   04/01/2027   (46)   (0.0000   1,260,000   Floating (CAD 3 month CDOR)   Fixed 0.700%   CAD   18/11/2023   (3,345)   (0.0000   190,000   Floating (CHF 6 month LIBOR)   Fixed 0.000%   CHF   16/06/2028   (640)   (0.0000   160,000   Fixed 0.900%   Floating (EUR 6 month EURIBOR)   EUR   20/05/2029   (4,250)   (0.0000   160,000   Fixed 0.900%   Floating (EUR 6 month EURIBOR)   Fixed 0.500%   EUR   21/05/2030   (17,596)   (0.0000   160,000   Floating (EUR 6 month EURIBOR)   Fixed 0.500%   EUR   21/05/2030   (17,596)   (0.0000   160,0000   Floating (EUR 6 month EURIBOR)   Fixed 0.500%   EUR   15/09/2031   (2,037)   (0.0000   160,0000   Fixed 0.000%   Floating (EUR 6 month EURIBOR)   Fixed 0.219%   EUR   14/02/2032   (106)   (0.00000   140,000   Fixed 0.250%   Floating (EUR 6 month EURIBOR)   EUR   0.5/05/2041   (647)   (0.000000   160,000000   Fixed 0.250%   Floating (GBP 1 month SONIA)   GBP   16/06/2028   (1,774)   (0.0000000000000000000000000000000000		- '					
1,260,000       Floating (CAD 3 month CDOR)       Fixed 0.700%       CAD       18/11/2023       (3,345)       (0.02)         190,000       Floating (CHF 6 month LIBOR)       Fixed 0.000%       CHF       16/06/2028       (640)       (0.00         870,000       Floating (EUR 6 month EURIBOR)       Fixed 0.050%       EUR       21/05/2030       (17,596)       (0.02         430,000       Floating (EUR 6 month EURIBOR)       Fixed 0.500%       EUR       12/02/2031       (3,800)       (0.02         520,000       Fixed 0.000%       Floating (EUR 6 month LIBOR)       EUR       15/09/2031       (2,037)       (0.01         50,000       Floating (EUR 6 month EURIBOR)       Fixed 0.219%       EUR       15/09/2031       (2,037)       (0.01         50,000       Floating (EUR 6 month EURIBOR)       Fixed 0.219%       EUR       15/09/2031       (2,037)       (0.01         670,000       Fixed 0.900%       Floating (EUR 6 month EURIBOR)       EUR       05/05/2041       (647)       (0.00         670,000       Fixed 0.250%       Floating (EUR 6 month SONIA)       GBP       16/06/2028       (1,774)       (0.01         1,510,000       Fixed 0.250%       Floating (GBP 1 month SONIA)       GBP       16/06/2036       (8,958)       (0.02     <		- '				. ,	
190,000         Floating (CHF 6 month LIBOR)         Fixed 0.000%         CHF         16/06/2028         (640)         (0.00           160,000         Fixed 0.900%         Floating (EUR 6 month EURIBOR)         EUR         20/05/2029         (4,250)         (0.00           870,000         Floating (EUR 6 month EURIBOR)         Fixed 0.500%         EUR         21/05/2030         (17,596)         (0.00           430,000         Floating (EUR 6 month EURIBOR)         Fixed 0.500%         EUR         12/02/2031         (3,800)         (0.00           520,000         Fixed 0.000%         Floating (EUR 6 month LIBOR)         EUR         15/09/2031         (2,037)         (0.01           50,000         Floating (EUR 6 month EURIBOR)         Fixed 0.219%         EUR         15/09/2031         (2,037)         (0.01           670,000         Fixed 0.900%         Floating (EUR 6 month EURIBOR)         EUR         0.5/05/2041         (647)         (0.00           670,000         Fixed 0.900%         Floating (GBP 1 month SONIA)         GBP         16/06/2028         (1,774)         (0.01           1,510,000         Fixed 0.500%         Floating (GBP 1 month SONIA)         GBP         16/06/2036         (8,958)         (0.04           13,340,000         Fixed 0.500%         Flo			- '			. ,	
160,000   Fixed 0.900%   Floating (EUR 6 month EURIBOR)   EUR   20/05/2029   (4,250)   (0.02		,					
870,000         Floating (EUR 6 month EURIBOR)         Fixed 0.550%         EUR         21/05/2030         (17,596)         (0.08 430,000)           430,000         Floating (EUR 6 month EURIBOR)         Fixed 0.500%         EUR         12/02/2031         (3,800)         (0.02 50,000)           520,000         Fixed 0.000%         Floating (EUR 6 month LIBOR)         EUR         15/09/2031         (2,037)         (0.07 50,000)           50,000         Floating (EUR 6 month EURIBOR)         EUR         14/09/2032         (106)         (0.00 647)           670,000         Fixed 0.250%         Floating (EUR 6 month EURIBOR)         EUR         05/05/2041         (647)         (0.00 647)           670,000         Fixed 0.250%         Floating (GBP 1 month SONIA)         GBP         16/06/2028         (1,774)         (0.01 647)           13,340,000         Fixed 0.500%         Floating (GBP 1 month SONIA)         GBP         16/06/2026         (8,958)         (0.04 647)           240,000         Fixed 0.500%         Floating (NOK 6 month NIBOR)         JPY         16/06/2051         (838)         (0.00 647)           1,250,000         Fixed 2.130%         Floating (NOK 6 month NIBOR)         NOK         11/05/2031         (90)         (0.00 647)           1,240,000         Fixed 2.250% </td <td></td> <td>,</td> <td></td> <td></td> <td></td> <td>, ,</td> <td>,</td>		,				, ,	,
430,000         Floating (EUR 6 month EURIBOR)         Fixed 0.500%         EUR         12/02/2031         (3,800)         (0.02 52,000)           520,000         Fixed 0.000%         Floating (EUR 6 month LIBOR)         EUR         15/09/2031         (2,037)         (0.07 50,000)           50,000         Floating (EUR 6 month EURIBOR)         Fixed 0.219%         EUR         14/02/2032         (106)         (0.00 60,000)           140,000         Fixed 0.900%         Floating (EUR 6 month EURIBOR)         EUR         0.5/05/2041         (647)         (0.00 60,000)           670,000         Fixed 0.250%         Floating (GBP 1 month SONIA)         GBP         16/06/2028         (1,774)         (0.00 60,000)           1,510,000         Fixed 0.250%         Floating (GBP 1 month SONIA)         GBP         16/06/2036         (8,958)         (0.04 60,000)           240,000         Fixed 1.500%         Floating (NDK 6 month NIBOR)         NOK         16/06/2031         (838)         (0.00 60,000)           1,250,000         Fixed 2.130%         Floating (NDK 6 month NIBOR)         NOK         16/06/2026         (20)         (0.00 60,000)           1,240,000         Fixed 2.000%         Floating (NDK 6 month NIBOR)         NOK         16/06/2031         (367)         (0.00 60,000)           <	100,000		- 1				,
520,000         Fixed 0.000%         Floating (EUR 6 month LIBOR)         EUR         15/09/2031         (2,037)         (0.07 50,000)           50,000         Floating (EUR 6 month EURIBOR)         Fixed 0.219%         EUR         14/02/2032         (106)         (0.00 (0.0	870 000	Floating (FUR 6 month FURIBOR)	Fixed 0.050%	FUR	21/05/2030		(0.00
50,000         Floating (EUR 6 month EURIBOR)         Fixed 0.219%         EUR         14/02/2032         (106)         (0.00           140,000         Fixed 0.900%         Floating (EUR 6 month EURIBOR)         EUR         05/05/2041         (647)         (0.00           670,000         Fixed 0.250%         Floating (GBP 1 month SONIA)         GBP         16/06/2028         (1,774)         (0.01           1,510,000         Fixed 0.250%         Floating (GBP 1 month SONIA)         GBP         16/06/2036         (8,958)         (0.00           13,340,000         Fixed 0.500%         Floating (MPK 6 month LIBOR)         JPY         16/06/2036         (8,958)         (0.00           240,000         Fixed 1.500%         Floating (NOK 6 month NIBOR)         NOK         16/06/2036         (20)         (0.00           1,250,000         Fixed 2.130%         Floating (NOK 6 month NIBOR)         NOK         11/05/2031         (90)         (0.00           1,830,000         Fixed 2.000%         Floating (NOK 6 month NIBOR)         NOK         16/06/2031         (367)         (0.00           1,240,000         Fixed 2.0250%         Floating (NOK 6 month WIBOR)         PLN         16/12/2021         (113)         (0.00           250,000         Floating (PLN 3 month WIBOR) <t< td=""><td></td><td>- '</td><td></td><td></td><td></td><td> ,</td><td>(0.02</td></t<>		- '				,	(0.02
140,000         Fixed 0.900%         Floating (EUR 6 month EURIBOR)         EUR         05/05/2041         (647)         (0.00           670,000         Fixed 0.250%         Floating (GBP 1 month SONIA)         GBP         16/06/2028         (1,774)         (0.01           1,510,000         Fixed 0.250%         Floating (GBP 1 month SONIA)         GBP         16/06/2036         (8,958)         (0.04           13,340,000         Fixed 0.500%         Floating (JPY 6 month LIBOR)         JPY         16/06/2051         (838)         (0.00           240,000         Fixed 1.500%         Floating (NOK 6 month NIBOR)         NOK         16/06/2026         (20)         (0.00           1,250,000         Fixed 2.130%         Floating (NOK 6 month NIBOR)         NOK         11/05/2031         (90)         (0.00           1,830,000         Fixed 2.000%         Floating (NOK 6 month NIBOR)         NOK         16/06/2031         (367)         (0.00           1,240,000         Fixed 0.250%         Floating (PLN 3 month WIBOR)         PLN         16/12/2021         (113)         (0.00           250,000         Floating (EUR 6 month WIBOR)         Fixed 0.750%         PLN         16/12/2025         (1,417)         (0.00           8,870,000         Floating (SEK 3 month STIBOR)         <	430,000	Floating (EUR 6 month EURIBOR)	Fixed 0.500%	EUR	12/02/2031	(3,800)	,
670,000 Fixed 0.250% Floating (GBP 1 month SONIA) GBP 16/06/2028 (1,774) (0.01   1,510,000 Fixed 0.250% Floating (GBP 1 month SONIA) GBP 16/06/2036 (8,958) (0.04   13,340,000 Fixed 0.500% Floating (JPY 6 month LIBOR) JPY 16/06/2051 (838) (0.00   240,000 Fixed 1.500% Floating (NOK 6 month NIBOR) NOK 16/06/2026 (20) (0.00   1,250,000 Fixed 2.130% Floating (NOK 6 month NIBOR) NOK 11/05/2031 (90) (0.00   1,830,000 Fixed 2.000% Floating (NOK 6 month NIBOR) NOK 16/06/2031 (367) (0.00   1,240,000 Fixed 0.250% Floating (NOK 6 month NIBOR) NOK 16/06/2031 (367) (0.00   250,000 Floating (PLN 6 month WIBOR) Fixed 0.750% PLN 16/12/2021 (113) (0.00   250,000 Floating (SEK 3 month STIBOR) Fixed 0.500% SEK 16/06/2036 (295) (0.00   1,540,000 Floating (SEK 3 month STIBOR) Fixed 1.000% SEK 16/06/2031 (558) (0.00   5,330,000 Fixed 0.275% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Floating (USD 1 month LIBOR) Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00   240,000 Fixed 1.500% Floating (USD 3	430,000 520,000	Floating (EUR 6 month EURIBOR) Fixed 0.000%	Fixed 0.500% Floating (EUR 6 month LIBOR)	EUR EUR	12/02/2031 15/09/2031	(3,800) (2,037)	(0.01
1,510,000       Fixed 0.250%       Floating (GBP 1 month SONIA)       GBP       16/06/2036       (8,958)       (0.04         13,340,000       Fixed 0.500%       Floating (JPY 6 month LIBOR)       JPY       16/06/2051       (838)       (0.00         240,000       Fixed 1.500%       Floating (NOK 6 month NIBOR)       NOK       16/06/2026       (20)       (0.00         1,250,000       Fixed 2.130%       Floating (NOK 6 month NIBOR)       NOK       11/05/2031       (90)       (0.00         1,830,000       Fixed 2.000%       Floating (NOK 6 month NIBOR)       NOK       16/06/2031       (367)       (0.00         1,240,000       Fixed 0.250%       Floating (PLN 3 month WIBOR)       PLN       16/12/2021       (113)       (0.00         250,000       Floating (PLN 6 month WIBOR)       Fixed 0.750%       PLN       16/12/2025       (1,417)       (0.01         8,870,000       Floating (SEK 3 month STIBOR)       Fixed 0.500%       SEK       16/06/2026       (295)       (0.00         1,540,000       Fixed 0.275%       Floating (USD 3 month LIBOR)       SEK       16/06/2031       (558)       (0.00         5,330,000       Fixed 0.275%       Floating (USD 3 month LIBOR)       USD       03/03/2023       (1,743)       (0.07	430,000 520,000 50,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR)	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219%	EUR EUR EUR	12/02/2031 15/09/2031 14/02/2032	(3,800) (2,037) (106)	(0.01
13,340,000       Fixed 0.500%       Floating (JPY 6 month LIBOR)       JPY       16/06/2051       (838)       (0.00         240,000       Fixed 1.500%       Floating (NOK 6 month NIBOR)       NOK       16/06/2026       (20)       (0.00         1,250,000       Fixed 2.130%       Floating (NOK 6 month NIBOR)       NOK       11/05/2031       (90)       (0.00         1,830,000       Fixed 2.000%       Floating (NOK 6 month NIBOR)       NOK       16/06/2031       (367)       (0.00         1,240,000       Fixed 0.250%       Floating (PLN 3 month WIBOR)       PLN       16/12/2021       (113)       (0.00         250,000       Floating (PLN 6 month WIBOR)       Fixed 0.750%       PLN       16/12/2025       (1,417)       (0.01         8,870,000       Floating (SEK 3 month STIBOR)       Fixed 0.500%       SEK       16/06/2026       (295)       (0.00         1,540,000       Floating (SEK 3 month STIBOR)       Fixed 1.000%       SEK       16/06/2031       (558)       (0.00         5,330,000       Fixed 0.275%       Floating (USD 3 month LIBOR)       USD       03/03/2023       (1,743)       (0.01         2,020,000       Floating (USD 1 month LIBOR)       Floating (USD 3 month LIBOR)       USD       02/02/2031       (558)       (0.00 <td>430,000 520,000 50,000 140,000</td> <td>Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900%</td> <td>Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR)</td> <td>EUR EUR EUR EUR</td> <td>12/02/2031 15/09/2031 14/02/2032 05/05/2041</td> <td>(3,800) (2,037) (106) (647)</td> <td>(0.01 (0.00 (0.00</td>	430,000 520,000 50,000 140,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900%	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR)	EUR EUR EUR EUR	12/02/2031 15/09/2031 14/02/2032 05/05/2041	(3,800) (2,037) (106) (647)	(0.01 (0.00 (0.00
240,000         Fixed 1.500%         Floating (NOK 6 month NIBOR)         NOK         16/06/2026         (20)         (0.00           1,250,000         Fixed 2.130%         Floating (NOK 6 month NIBOR)         NOK         11/05/2031         (90)         (0.00           1,830,000         Fixed 2.000%         Floating (NOK 6 month NIBOR)         NOK         16/06/2031         (367)         (0.00           1,240,000         Fixed 0.250%         Floating (PLN 3 month WIBOR)         PLN         16/12/2021         (113)         (0.00           250,000         Floating (PLN 6 month WIBOR)         Fixed 0.750%         PLN         16/12/2025         (1,417)         (0.01           8,870,000         Floating (SEK 3 month STIBOR)         Fixed 0.500%         SEK         16/06/2026         (295)         (0.00           1,540,000         Floating (SEK 3 month STIBOR)         Fixed 1.000%         SEK         16/06/2031         (558)         (0.00           5,330,000         Fixed 0.275%         Floating (USD 3 month LIBOR)         USD         03/03/2023         (1,743)         (0.01           2,020,000         Floating (USD 1 month LIBOR)         Floating (USD 3 month LIBOR)         USD         02/02/2031         (558)         (0.00           40,000         Fixed 1.500%	430,000 520,000 50,000 140,000 670,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900% Fixed 0.250%	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	EUR EUR EUR EUR GBP	12/02/2031 15/09/2031 14/02/2032 05/05/2041 16/06/2028	(3,800) (2,037) (106) (647) (1,774)	(0.01 (0.00 (0.00 (0.01
1,250,000       Fixed 2.130%       Floating (NOK 6 month NIBOR)       NOK       11/05/2031       (90)       (0.00         1,830,000       Fixed 2.000%       Floating (NOK 6 month NIBOR)       NOK       16/06/2031       (367)       (0.00         1,240,000       Fixed 0.250%       Floating (PLN 3 month WIBOR)       PLN       16/12/2021       (113)       (0.00         250,000       Floating (PLN 6 month WIBOR)       Fixed 0.750%       PLN       16/12/2025       (1,417)       (0.01         8,870,000       Floating (SEK 3 month STIBOR)       Fixed 0.500%       SEK       16/06/2026       (295)       (0.00         1,540,000       Floating (SEK 3 month STIBOR)       Fixed 1.000%       SEK       16/06/2031       (558)       (0.00         5,330,000       Fixed 0.275%       Floating (USD 3 month LIBOR)       USD       03/03/2023       (1,743)       (0.00         2,020,000       Floating (USD 1 month LIBOR)       Floating (USD 3 month LIBOR)       USD       02/02/2031       (558)       (0.00         240,000       Fixed 1.500%       Floating (USD 3 month LIBOR)       USD       02/02/2031       (558)       (0.00	430,000 520,000 50,000 140,000 670,000 1,510,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900% Fixed 0.250% Fixed 0.250%	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)	EUR EUR EUR EUR GBP GBP	12/02/2031 15/09/2031 14/02/2032 05/05/2041 16/06/2028 16/06/2036	(3,800) (2,037) (106) (647) (1,774) (8,958)	(0.01 (0.00 (0.00 (0.01 (0.04
1,830,000       Fixed 2.000%       Floating (NOK 6 month NIBOR)       NOK       16/06/2031       (367)       (0.00         1,240,000       Fixed 0.250%       Floating (PLN 3 month WIBOR)       PLN       16/12/2021       (113)       (0.00         250,000       Floating (PLN 6 month WIBOR)       Fixed 0.750%       PLN       16/12/2025       (1,417)       (0.01         8,870,000       Floating (SEK 3 month STIBOR)       Fixed 0.500%       SEK       16/06/2026       (295)       (0.00         1,540,000       Floating (SEK 3 month STIBOR)       Fixed 1.000%       SEK       16/06/2031       (558)       (0.00         5,330,000       Fixed 0.275%       Floating (USD 3 month LIBOR)       USD       03/03/2023       (1,743)       (0.00         2,020,000       Floating (USD 1 month LIBOR)       Floating (USD 3 month LIBOR)       USD       25/07/2024       (752)       (0.00         240,000       Fixed 1.500%       Floating (USD 3 month LIBOR)       USD       02/02/2031       (558)       (0.00	430,000 520,000 50,000 140,000 670,000 1,510,000 13,340,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900% Fixed 0.250% Fixed 0.250% Fixed 0.500%	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (JPY 6 month LIBOR)	EUR EUR EUR EUR GBP GBP JPY	12/02/2031 15/09/2031 14/02/2032 05/05/2041 16/06/2028 16/06/2036 16/06/2051	(3,800) (2,037) (106) (647) (1,774) (8,958) (838)	(0.01 (0.00 (0.00 (0.01 (0.04 (0.00
1,240,000         Fixed 0.250%         Floating (PLN 3 month WIBOR)         PLN         16/12/2021         (113)         (0.00           250,000         Floating (PLN 6 month WIBOR)         Fixed 0.750%         PLN         16/12/2025         (1,417)         (0.01           8,870,000         Floating (SEK 3 month STIBOR)         Fixed 0.500%         SEK         16/06/2026         (295)         (0.00           1,540,000         Floating (SEK 3 month STIBOR)         Fixed 1.000%         SEK         16/06/2031         (558)         (0.00           5,330,000         Fixed 0.275%         Floating (USD 3 month LIBOR)         USD         03/03/2023         (1,743)         (0.01           2,020,000         Floating (USD 1 month LIBOR)         Floating (USD 3 month LIBOR)         USD         25/07/2024         (752)         (0.00           240,000         Fixed 1.500%         Floating (USD 3 month LIBOR)         USD         02/02/2031         (558)         (0.00	430,000 520,000 50,000 140,000 670,000 1,510,000 13,340,000 240,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900% Fixed 0.250% Fixed 0.250% Fixed 0.500% Fixed 1.500%	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (JPY 6 month LIBOR) Floating (NOK 6 month NIBOR)	EUR EUR EUR EUR GBP GBP JPY NOK	12/02/2031 15/09/2031 14/02/2032 05/05/2041 16/06/2028 16/06/2036 16/06/2051 16/06/2026	(3,800) (2,037) (106) (647) (1,774) (8,958) (838) (20)	(0.01 (0.00 (0.00 (0.01 (0.04 (0.00 (0.00
250,000         Floating (PLN 6 month WIBOR)         Fixed 0.750%         PLN         16/12/2025         (1,417)         (0.01 month of 16/12/2025)           8,870,000         Floating (SEK 3 month STIBOR)         Fixed 0.500%         SEK         16/06/2026         (295)         (0.00 month of 16/12/2025)           1,540,000         Floating (SEK 3 month STIBOR)         Fixed 1.000%         SEK         16/06/2031         (558)         (0.00 month of 16/12/2025)           5,330,000         Fixed 0.275%         Floating (USD 3 month LIBOR)         USD         03/03/2023         (1,743)         (0.01 month of 16/12/2025)           2,020,000         Floating (USD 1 month LIBOR)         Floating (USD 3 month LIBOR)         USD         25/07/2024         (752)         (0.00 month of 16/12/2025)           240,000         Fixed 1.500%         Floating (USD 3 month LIBOR)         USD         02/02/2031         (558)         (0.00 month of 16/12/2025)	430,000 520,000 50,000 140,000 670,000 1,510,000 13,340,000 240,000 1,250,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900% Fixed 0.250% Fixed 0.250% Fixed 0.500% Fixed 1.500% Fixed 1.500% Fixed 2.130%	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (JPY 6 month LIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR)	EUR EUR EUR EUR GBP GBP JPY NOK NOK	12/02/2031 15/09/2031 14/02/2032 05/05/2041 16/06/2038 16/06/2036 16/06/2051 16/06/2026 11/05/2031	(3,800) (2,037) (106) (647) (1,774) (8,958) (838) (20) (90)	(0.01 (0.00 (0.00 (0.01 (0.04 (0.00 (0.00 (0.00
8,870,000         Floating (SEK 3 month STIBOR)         Fixed 0.500%         SEK         16/06/2026         (295)         (0.00           1,540,000         Floating (SEK 3 month STIBOR)         Fixed 1.000%         SEK         16/06/2031         (558)         (0.00           5,330,000         Fixed 0.275%         Floating (USD 3 month LIBOR)         USD         03/03/2023         (1,743)         (0.01           2,020,000         Floating (USD 1 month LIBOR)         Floating (USD 3 month LIBOR)         USD         25/07/2024         (752)         (0.00           240,000         Fixed 1.500%         Floating (USD 3 month LIBOR)         USD         02/02/2031         (558)         (0.00	430,000 520,000 50,000 140,000 670,000 1,510,000 240,000 1,250,000 1,830,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900% Fixed 0.250% Fixed 0.250% Fixed 0.500% Fixed 1.500% Fixed 2.130% Fixed 2.000%	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (JPY 6 month LIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR)	EUR EUR EUR GBP GBP JPY NOK NOK NOK	12/02/2031 15/09/2031 14/02/2032 05/05/2041 16/06/2028 16/06/2036 16/06/2051 16/06/2026 11/05/2031	(3,800) (2,037) (106) (647) (1,774) (8,958) (838) (20) (90) (367)	(0.01 (0.00 (0.00 (0.01 (0.04 (0.00 (0.00 (0.00 (0.00
1,540,000     Floating (SEK 3 month STIBOR)     Fixed 1.000%     SEK     16/06/2031     (558)     (0.00       5,330,000     Fixed 0.275%     Floating (USD 3 month LIBOR)     USD     03/03/2023     (1,743)     (0.01       2,020,000     Floating (USD 1 month LIBOR)     Floating (USD 3 month LIBOR)     USD     25/07/2024     (752)     (0.00       240,000     Fixed 1.500%     Floating (USD 3 month LIBOR)     USD     02/02/2031     (558)     (0.00	430,000 520,000 50,000 140,000 670,000 1,510,000 240,000 1,250,000 1,830,000 1,240,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900% Fixed 0.250% Fixed 0.250% Fixed 0.500% Fixed 1.500% Fixed 2.130% Fixed 2.130% Fixed 2.000% Fixed 0.250%	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (JPY 6 month LIBOR) Floating (JPY 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (PLN 3 month WIBOR)	EUR EUR EUR GBP GBP JPY NOK NOK NOK PLN	12/02/2031 15/09/2031 14/02/2032 05/05/2041 16/06/2028 16/06/2036 16/06/2051 16/06/2051 16/06/2031 16/06/2031	(3,800) (2,037) (106) (647) (1,774) (8,958) (838) (20) (90) (367) (113)	(0.01 (0.00 (0.00 (0.01 (0.04 (0.00 (0.00 (0.00 (0.00
5,330,000     Fixed 0.275%     Floating (USD 3 month LIBOR)     USD     03/03/2023     (1,743)     (0.01       2,020,000     Floating (USD 1 month LIBOR)     Floating (USD 3 month LIBOR)     USD     25/07/2024     (752)     (0.00       240,000     Fixed 1.500%     Floating (USD 3 month LIBOR)     USD     02/02/2031     (558)     (0.00	430,000 520,000 50,000 140,000 670,000 1,510,000 240,000 1,250,000 1,830,000 1,240,000 250,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900% Fixed 0.250% Fixed 0.500% Fixed 0.500% Fixed 1.500% Fixed 2.130% Fixed 2.000% Fixed 2.000% Fixed Pixed 5.000% Fixed Fixed 5.000% Fixed 5.000% Fixed 7.5	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (JPY 6 month LIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (PLN 3 month WIBOR) Fixed 0.750%	EUR EUR EUR GBP GBP JPY NOK NOK NOK PLN PLN	12/02/2031 15/09/2031 14/02/2032 05/05/2041 16/06/2028 16/06/2036 16/06/2051 16/06/2051 16/06/2031 16/06/2031 16/12/2021 16/12/2021	(3,800) (2,037) (106) (647) (1,774) (8,958) (838) (20) (90) (367) (113) (1,417)	(0.01 (0.00 (0.00 (0.01 (0.04 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00
2,020,000         Floating (USD 1 month LIBOR)         Floating (USD 3 month LIBOR)         USD         25/07/2024         (752)         (0.00 2000)           240,000         Fixed 1.500%         Floating (USD 3 month LIBOR)         USD         02/02/2031         (558)         (0.00 2000)	430,000 520,000 50,000 140,000 670,000 1,510,000 13,340,000 240,000 1,250,000 1,240,000 250,000 8,870,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900% Fixed 0.250% Fixed 0.250% Fixed 0.500% Fixed 1.500% Fixed 2.130% Fixed 2.130% Fixed 2.000% Fixed 2.000% Fixed 1.500% Fixed 3.500% Fixed 5.50% Floating (PLN 6 month WIBOR) Floating (SEK 3 month STIBOR)	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (JPY 6 month LIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (PLN 3 month NIBOR) Fixed 0.750% Fixed 0.500%	EUR EUR EUR GBP GBP JPY NOK NOK PLN PLN SEK	12/02/2031 15/09/2031 14/02/2032 05/05/2041 16/06/2028 16/06/2036 16/06/2051 16/06/2026 11/05/2031 16/06/2031 16/12/2021 16/12/2025 16/06/2026	(3,800) (2,037) (106) (647) (1,774) (8,958) (838) (20) (90) (367) (113) (1,417) (295)	(0.01 (0.00
240,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 02/02/2031 (558) (0.00	430,000 520,000 50,000 140,000 1,510,000 13,340,000 240,000 1,250,000 1,240,000 250,000 8,870,000 1,540,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900% Fixed 0.250% Fixed 0.250% Fixed 0.500% Fixed 1.500% Fixed 2.130% Fixed 2.000% Fixed 2.000% Fixed 0.250% Floating (PLN 6 month WIBOR) Floating (SEK 3 month STIBOR)	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (JPY 6 month LIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (PLN 3 month WIBOR) Floating (FLN 3 month WIBOR) Fixed 0.750% Fixed 0.500% Fixed 1.000%	EUR EUR EUR GBP GBP JPY NOK NOK PLN PLN SEK SEK	12/02/2031 15/09/2031 14/02/2032 05/05/2041 16/06/2036 16/06/2036 16/06/2036 11/05/2031 16/06/2031 16/12/2021 16/12/2025 16/06/2031	(3,800) (2,037) (106) (647) (1,774) (8,958) (838) (20) (90) (367) (113) (1,417) (295) (558)	(0.01 (0.00 (0.00 (0.01 (0.04 (0.00 (0.00 (0.00 (0.00 (0.01 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00
	430,000 520,000 50,000 140,000 1,510,000 1,510,000 240,000 1,250,000 1,240,000 250,000 8,870,000 1,540,000 5,330,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900% Fixed 0.250% Fixed 0.250% Fixed 0.500% Fixed 1.500% Fixed 2.130% Fixed 2.000% Fixed 2.000% Fixed 5.50% Floating (PLN 6 month WIBOR) Floating (SEK 3 month STIBOR) Floating (SEK 3 month STIBOR) Fixed 0.275%	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (JPY 6 month LIBOR) Floating (JPY 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (PLN 3 month WIBOR) Fixed 0.750% Fixed 0.500% Fixed 1.000% Floating (USD 3 month LIBOR)	EUR EUR EUR GBP GBP JPY NOK NOK PLN PLN SEK SEK USD	12/02/2031 15/09/2031 14/02/2032 05/05/2041 16/06/2036 16/06/2036 16/06/2051 16/06/2026 11/05/2031 16/12/2021 16/12/2021 16/12/2025 16/06/2031 03/03/2023	(3,800) (2,037) (106) (647) (1,774) (8,958) (838) (20) (90) (367) (113) (1,417) (295) (558) (1,743)	(0.01 (0.00 (0.00 (0.01 (0.04 (0.00 (0.00 (0.00 (0.00 (0.01 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00
150,000 Fixed 1.250% Floating (USD 3 month LIBOR) USD 16/06/2051 (366) (0.00	430,000 520,000 50,000 140,000 670,000 1,510,000 1,525,000 1,240,000 250,000 8,870,000 1,540,000 1,540,000 2,020,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900% Fixed 0.250% Fixed 0.250% Fixed 0.500% Fixed 2.130% Fixed 2.130% Fixed 2.000% Fixed 2.130% Fixed 2.50% Floating (PLN 6 month WIBOR) Floating (SEK 3 month STIBOR) Floating (SEK 3 month STIBOR) Fixed 0.275% Floating (USD 1 month LIBOR)	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (JPY 6 month LIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (PLN 3 month WIBOR) Fixed 0.750% Fixed 0.500% Fixed 1.000% Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR)	EUR EUR EUR GBP GBP JPY NOK NOK PLN PLN SEK USD	12/02/2031 15/09/2031 14/02/2032 05/05/2041 16/06/2036 16/06/2051 16/06/2051 16/06/2051 16/06/2031 16/12/2021 16/12/2025 16/06/2026 16/06/2031 03/03/2023 25/07/2024	(3,800) (2,037) (106) (647) (1,774) (8,958) (838) (20) (90) (367) (113) (1,417) (295) (558) (1,743) (752)	(0.01 (0.00 (0.00 (0.01 (0.04 (0.00 (0.00 (0.00 (0.01 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00
	430,000 520,000 50,000 140,000 670,000 1,510,000 1,510,000 1,250,000 1,250,000 1,240,000 250,000 8,870,000 1,540,000 5,330,000 2,020,000 240,000	Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.900% Fixed 0.250% Fixed 0.250% Fixed 0.500% Fixed 1.500% Fixed 2.130% Fixed 2.000% Fixed 2.000% Fixed 2.000% Fixed 2.130% Fixed 2.150% Floating (PLN 6 month WIBOR) Floating (SEK 3 month STIBOR) Floating (SEK 3 month STIBOR) Fixed 0.275% Floating (USD 1 month LIBOR) Fixed 1.500%	Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.219% Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (JPY 6 month LIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (NOK 6 month NIBOR) Floating (PLN 3 month WIBOR) Fixed 0.750% Fixed 0.500% Fixed 1.000% Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR)	EUR EUR EUR GBP GBP JPY NOK NOK NOK PLN PLN SEK SEK USD USD	12/02/2031 15/09/2031 14/02/2032 05/05/2041 16/06/2028 16/06/2051 16/06/2051 16/06/2031 16/06/2031 16/12/2021 16/12/2025 16/06/2026 16/06/2031 03/03/2023 25/07/2024 02/02/2031	(3,800) (2,037) (106) (647) (1,774) (8,958) (838) (20) (90) (367) (113) (1,417) (295) (558) (1,743) (752)	(0.02) (0.01) (0.00) (0.00) (0.01) (0.04) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)

#### Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss GBP	% of Shareholders Equity
	Credit Default Swaps					
150,0	•	Fixed 1.000%	EUR	20/06/2024	(63)	(0.00)
525,0	00 Fixed 1.000%	Floating (iTraxx Europe Series 35 Version 1)	EUR	20/06/2026	(1,029)	(0.01)
UNREALISED L	OSS ON CREDIT DEFAULT SWAPS				(1,092)	(0.01)
	Inflation Swaps					
230,0	00 Floating (GBP 12 month LIBOR)	Fixed 3.469%	GBP	15/11/2025	(4,143)	(0.02)
160,0	00 Floating (GBP 12 month LIBOR)	Fixed 3.246%	GBP	15/12/2025	(3,146)	(0.01)
UNREALISED L	OSS ON INFLATION SWAPS				(7,289)	(0.03)
TOTAL UNREA	LISED LOSS ON SWAP CONTRACTS				(88,875)	(0.40)
MARKET VALU	E OF INVESTMENTS 51,356)				22,203,659	98.95
OTHER ASSETS	S AND LIABILITIES				235,394	1.05
SHAREHOLDE	RS' EQUITY				22,439,053	100.00
					Market Value	% of Shareholders'
TOTAL INVEST	MENTS				GBP	Equity
Total Investments e	excluding derivatives (cost GBP 22,059,832)				22,222,267	99.03
Unrealised gain on	futures contracts				8,755	0.04
Unrealised loss on	futures contracts				(1,168)	(0.00)
Unrealised gain on	forward currency contracts				12,723	0.06
Unrealised loss on	forward currency contracts				(32,771)	(0.15)
Market value of pu	rchased options (cost GBP 6,460)				4,493	0.02
Market value of wri	itten options (cost GBP (14,936))				(8,944)	(0.04)
Unrealised gain on	swap contracts				87,179	0.39
Unrealised loss on	swap contracts				(88,875)	(0.40)
Other Assets and L	iabilities				235,394	1.05
Shareholders' E	auity				22,439,053	100.00

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

The counterparties for forward currency contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., State Street Bank & Trust and UBS AG.

The counterparties for options contracts were Bank of America N.A., BNP Paribas S.A., Citibank N.A., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and UBS AG. The counterparty for swap contracts was Credit Suisse.

The maximum individual counterparty exposure as at 31 May 2021 is 0.39% of the NAV.

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

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

<sup>(</sup>c) Variable and floating coupon rates are those quoted as of 31 May 2021.

 $<sup>^{\</sup>rm (d)}\,$  The yield for this fund as at 31 May 2021 was 0.029%.

<sup>(</sup>e) A related party to Goldman Sachs Funds.

<sup>(</sup>f) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds – 66.36% Australia						
	APT Pipelines Ltd.	EUR	2.000%	15/07/2030	1,638,129	0.09
1,400,000	APT Pipelines Ltd.	GBP	3.125%	18/07/2031	2,133,400	0.12
1,450,000	AusNet Services Holdings Pty Ltd. (c)	EUR	1.625%	11/03/2081	1,791,392	0.10
	Macquarie Bank Ltd.	GBP	1.125%	15/12/2025	7,508,978	0.42
	Origin Energy Finance Ltd.	EUR	1.147%	17/09/2029	5,048,705	0.28
600,000	Scentre Group Trust 1	GBP	3.875%	16/07/2026	948,184	0.05
					19,068,788	1.06
Austria 2.900.000	BAWAG Group AG <sup>(c)</sup>	EUR	2.375%	26/03/2029	3,681,108	0.20
	Erste Group Bank AG <sup>(c)</sup>	EUR	6.500%	Perp.	3,556,225	0.20
	Raiffeisen Bank International AG <sup>(c)</sup>	EUR	2.875%	18/06/2032	3,555,736	0.20
4,200,000	Volksbank Wien AG	EUR	0.875%	23/03/2026	5,140,267	0.29
					15,933,336	0.89
Belgium		EUD.	4.0750/	0.4/4.4/00.54	0.070.007	2.00
	Ageas S.A./NV <sup>(c)</sup>	EUR EUR	1.875% 2.750%	24/11/2051	3,878,087	0.22
	Anheuser-Busch InBev S.A./NV Anheuser-Busch InBev S.A./NV	EUR	2.750% 3.700%	17/03/2036 02/04/2040	436,308 2,591,094	0.02 0.14
	Cofinimmo S.A.	EUR	0.875%	02/12/2030	1,214,822	0.14
, ,	KBC Group NV <sup>(c)</sup>	EUR	4.250%	Perp.	2,062,295	0.07
					10,182,606	0.57
Bermuda						
7,100,000	Bacardi Ltd.	EUR	2.750%	03/07/2023	9,081,555	0.51
400,000	IHS Markit Ltd.	USD	3.625%	01/05/2024	430,372	0.02
1,050,000	IHS Markit Ltd.	USD	4.250%	01/05/2029	1,196,969	0.07
					10,708,896	0.60
British Virgin Isla		USD	4.2500/	07/11/2027	400,000	0.04
	Huarong Finance 2017 Co., Ltd. Huarong Finance 2017 Co., Ltd. <sup>(c)</sup>	USD	4.250% 4.000%		180,900 157,248	0.01 0.01
	Huarong Finance 2017 Co., Ltd. (c)	USD	4.500%	Perp. Perp.	302,575	0.01
	Huarong Finance 2019 Co., Ltd.	USD	3.875%	13/11/2029	214,400	0.01
	Huarong Finance 2019 Co., Ltd.	USD	3.375%	24/02/2030	515,900	0.03
	Huarong Finance 2019 Co., Ltd.	USD	3.625%	30/09/2030	174,200	0.01
	TSMC Global Ltd.	USD	2.250%	23/04/2031	674,886	0.04
					2,220,109	0.12
Canada						
2,500,000	Suncor Energy, Inc.	USD	3.100%	15/05/2025	2,690,950	0.15
Cayman Islands 300,000	CK Hutchison International 19 II Ltd.	USD	2.750%	06/09/2029	308,914	0.02
	CK Hutchison International 20 Ltd.	USD	2.500%	08/05/2030	1,221,265	0.07
, .,	CK Hutchison International 21 Ltd.	USD	2.500%	15/04/2031	2,226,527	0.12
, .,	Country Garden Holdings Co., Ltd.	USD	3.125%	22/10/2025	252,031	0.01
	Country Garden Holdings Co., Ltd.	USD	3.875%	22/10/2030	946,764	0.05
	Country Garden Holdings Co., Ltd.	USD	3.300%	12/01/2031	495,868	0.03
400,000	DP World Crescent Ltd.	USD	4.848%	26/09/2028	454,375	0.02
500,000	Sun Hung Kai Properties Capital Market Ltd.	USD	4.500%	14/02/2022	513,375	0.03
2,850,000	XLIT Ltd. (c)	EUR	3.250%	29/06/2047	3,895,985	0.22
					10,315,104	0.57
Chile 3,094,000	GNL Quintero S.A.	USD	4.634%	31/07/2029	3,401,559	0.19
Croatia				. ,	.,,	
1,350,000	Croatia Government International Bond	EUR	1.500%	17/06/2031	1,704,443	0.09
Denmark 6 925 000	Danske Bank A/S <sup>(c)</sup>	EUR	1.375%	12/02/2030	8,576,332	0.48
	Nykredit Realkredit A/S <sup>(c)</sup>	EUR	0.875%	28/07/2031	3,401,331	0.40
					11,977,663	0.67
Finland						
2,250,000	SBB Treasury OYJ	EUR	0.750%	14/12/2028	2,673,185	0.15

dings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% 6 Shareholder Equit
nds – (Conti	nued)					
nce	DVD D (1) 0 4 (C)	EUD.	0.0750/	4.440.0007	0.550.700	0.4
	BNP Paribas S.A. <sup>(c)</sup> BNP Paribas S.A. <sup>(c)</sup>	EUR	0.375%	14/10/2027	2,552,736	0.1
	BNP Paribas S.A. <sup>(c)</sup>	EUR	2.625%	14/10/2027	880,777	0.0
		EUR	0.500%	01/09/2028	3,864,812	0.2
	BPCE S.A.	GBP	0.985%	22/12/2025	5,521,886	0.3
	CNP Assurances	EUR	0.375%	08/03/2028	4,271,008	0.2
	Credit Agricole S.A. (c)	EUR	0.194%	22/04/2026	250,896	0.0
3,200,000	Credit Agricole S.A. <sup>(c)</sup> Electricite de France S.A. <sup>(c)</sup>	EUR	1.625%	05/06/2030	3,779,795	0.2
		EUR	2.875%	Perp.	3,990,555	0.2
	Imerys S.A.	EUR	2.000%	10/12/2024	517,038	0.0
	La Mondiale SAM	EUR	0.750%	20/04/2026 23/06/2031	2,090,180	0.1
	La Mondiale SAM	EUR	2.125%		2,525,094	0.1
	Safran S.A.	EUR	0.125%	16/03/2026	3,409,370	0.1
	Societe Generale S.A.	EUR	0.875%	01/07/2026	3,851,406	0.2
	Societe Generale S.A. (c)	EUR	0.875%	22/09/2028	2,096,075	0.1
	Societe Generale S.A. (c)	EUR	1.125%	30/06/2031	5,565,741	0.3
800,000	Terega SASU	EUR	0.625%	27/02/2028	969,347	0.0
					46,136,716	2.5
rmany 2,200,000	Allianz S.E. <sup>(c)</sup>	EUR	2.625%	Perp.	2,695,706	0.1
2,300,000		EUR	1.500%	23/06/2026	2,940,681	0.
4,000,000		EUR	0.375%	12/01/2029	4,741,234	0.2
3,100,000	•	EUR	1.125%	06/01/2030	3,836,434	0.2
	Bayer AG	EUR	1.375%	06/07/2032	1,722,023	0.2
3,625,000		EUR	0.100%	11/09/2025	4,411,535	0.2
	Commerzbank AG <sup>(c)</sup>	EUR	4.000%	05/12/2030	7,108,603	0.4
	Deutsche Bank AG <sup>(c)</sup>	EUR	1.750%	19/11/2030	6,719,354	0.2
	Landesbank Baden-Wuerttemberg	EUR	3.625%	16/06/2025	1,962,252	0.4
	-	EUR	2.200%		3,324,659	0.
	Landesbank Baden-Wuerttemberg			09/05/2029		
	Schaeffler AG	EUR	2.750%	12/10/2025	517,591	0.0
	Schaeffler AG	EUR	3.375%	12/10/2028	2,934,763	0.1
1,200,000	*	EUR	1.875%	31/01/2024	1,533,407	0.0
2,950,000	Volkswagen Leasing GmbH Volkswagen Leasing GmbH	EUR EUR	1.625% 0.375%	15/08/2025 20/07/2026	3,807,595 6,818,468	0.2 0.3
0,000,000	volkehagen zeasing embri	2011	0.07070	20/01/2020	55,074,305	3.0
onesia					33,074,303	5.0
	Indonesia Government International Bond	USD	4.125%	15/01/2025	1,669,633	0.0
2,390,000	Indonesia Government International Bond	USD	3.850%	18/07/2027	2,661,755	0.1
200,000		USD	3.850%	15/10/2030	222,739	0.0
610,000		USD	3.050%	12/03/2051	607,331	0.0
	Indonesia Government International Bond	USD	3.350%	12/03/2071	674,050	0.0
000,000	indolesia Government international Bond		3.330 /0	12/03/2071		
and					5,835,508	0.3
	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust	USD	3.500%	26/05/2022	847,625	0.0
3,225,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust	USD	6.500%	15/07/2025	3,770,960	0.2
	AIB Group Plc.	EUR	2.250%	03/07/2025	4,744,922	0.2
4,625,000	AIB Group Plc. <sup>(c)</sup>	EUR	0.500%	17/11/2027	5,622,884	0.
3,850,000	AIB Group Plc.(c)	EUR	1.875%	19/11/2029	4,806,663	0.3
	AIB Group Plc.(c)	EUR	2.875%	30/05/2031	3,182,627	0.
2,775,000	Bank of Ireland Group Plc. (c)	EUR	0.375%	10/05/2027	3,349,559	0.
	Bank of Ireland Group Plc.(c)	EUR	2.375%	14/10/2029	4,020,098	0.:
	Bank of Ireland Group Plc.(c)	EUR	1.375%	11/08/2031	5,225,140	0.3
	Dell Bank International DAC	EUR	1.625%	24/06/2024	3,372,830	0.
	GE Capital International Funding Co. Unlimited Co.	USD	4.418%	15/11/2035	4,053,310	0.2
	Glencore Capital Finance DAC	EUR	1.125%	10/03/2028	4,567,581	0.
	Steris Irish Financial Co. Unlimited Co.	USD	2.700%	15/03/2031	2,135,370	0.
	Zurich Finance Ireland Designated Activity Co. (c)	USD	3.000%	19/04/2051	2,699,510	0.
					52,399,079	2.
iel						
	Israel Government International Bond	USD	3.800%	13/05/2060	1,795,490	0.
<b>y</b> 875 000	Aeroporti di Roma SpA	EUR	1.625%	02/02/2029	1,088,314	0.
	Aeroporti di Roma SpA Aeroporti di Roma SpA	EUR	1.750%			0.:
	Enel SpA—Series 6.5Y <sup>(c)</sup>			30/07/2031	4,216,687	
0.00000000000000000000000000000000000	·	EUR	1.375%	Perp.	6,212,942	0.3
	ECA Book CoA	CLID				
5,606,000	FCA Bank SpA FCA Bank SpA	EUR EUR	0.125% 0.009%	16/11/2023 16/04/2024	6,841,937 3,010,087	0.: 0.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Italy – (Continued	· ·					
	Infrastrutture Wireless Italiane SpA	EUR	1.625%	21/10/2028	4,534,305	0.25
	Intesa Sanpaolo SpA	EUR	0.625%	24/02/2026	4,506,768	0.25
	UniCredit SpA <sup>(c)</sup>	EUR	2.200%	22/07/2027	5,979,967	0.33
	UniCredit SpA	EUR	1.800%	20/01/2030	3,567,748	0.20
1,650,000	UniCredit SpA <sup>(c)</sup>	EUR	2.731%	15/01/2032	2,042,434	0.11
					42,001,189	2.34
Japan 6.050.000	Asahi Group Holdings Ltd.	EUR	0.010%	19/04/2024	7,374,844	0.41
	Mizuho Financial Group, Inc.	EUR	0.523%	10/06/2024	4,394,545	0.24
3,234,000	Sumitomo Mitsui Financial Group, Inc.	EUR	0.465%	30/05/2024	4,001,480	0.22
2,300,000	Takeda Pharmaceutical Co., Ltd.	EUR	3.000%	21/11/2030	3,324,100	0.19
1,750,000	Takeda Pharmaceutical Co., Ltd.	EUR	1.375%	09/07/2032	2,193,064	0.12
					21,288,033	1.18
Jersey		1100	0.4000/	0.4.100.1000.4	400 500	0.04
	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	198,500	0.01
200,000	, .	USD	2.625%	31/03/2036	197,000	0.01
4,400,000	Galaxy Pipeline Assets Bidco Ltd.	USD USD	2.940%	30/09/2040	4,367,000	0.24
360,000 1 175 000	Galaxy Pipeline Assets Bidco Ltd. Gatwick Funding Ltd.	GBP	3.250% 2.500%	30/09/2040 15/04/2030	354,600 1,655,628	0.02
	Heathrow Funding Ltd.	EUR	1.500%	12/10/2025	1,521,495	0.09
2,500,000	· ·	GBP	2.625%	16/03/2028	3,542,289	0.09
	Heathrow Funding Ltd.	GBP	2.750%	13/10/2029	4,430,984	0.25
	Porterbrook Rail Finance Ltd.	GBP	7.125%	20/10/2026	915,914	0.05
					17,183,410	0.96
Luxembourg						
2,350,000	Aroundtown S.A.	GBP	3.000%	16/10/2029	3,513,337	0.20
750,000	Becton Dickinson Euro Finance SARL	EUR	1.208%	04/06/2026	954,228	0.05
3,550,000		EUR	2.000%	15/02/2024	4,507,653	0.25
	Blackstone Property Partners Europe Holdings SARL	EUR	1.250%	26/04/2027	3,209,516	0.18
2,825,000		EUR	1.095%	04/05/2028	3,414,482	0.19
	Gazprom PJSC Via Gaz Capital S.A.	USD	5.150%	11/02/2026	1,658,074	0.09
	Helvetia Europe S.A. <sup>(c)</sup>	EUR	2.750%	30/09/2041	4,631,774	0.26
1,000,000	•	EUR	1.500%	14/11/2022	1,239,846	0.07
	Logicor Financing SARL	EUR	0.750%	15/07/2024	959,259	0.05 0.08
	Logicor Financing SARL Logicor Financing SARL	EUR EUR	2.250% 3.250%	13/05/2025 13/11/2028	1,436,589 1,907,892	0.00
	Whirlpool EMEA Finance SARL	EUR	0.500%	20/02/2028	785,926	0.04
					28,218,576	1.57
Mexico						
14,290,000	America Movil SAB de CV	MXN	6.450%	05/12/2022	724,567	0.04
	Fomento Economico Mexicano SAB de CV	USD	3.500%	16/01/2050	242,736	0.01
	Mexico City Airport Trust	USD	4.250%	31/10/2026	665,272	0.04
	Mexico City Airport Trust	USD	3.875%	30/04/2028	615,000	0.04
	Mexico City Airport Trust	USD	5.500%	31/07/2047	397,720	0.02
	Mexico City Airport Trust 144A <sup>(d)</sup>	USD	4.250%	31/10/2026	223,531	0.01
	Mexico City Airport Trust 144A <sup>(d)</sup>	USD	3.875%	30/04/2028	563,750	0.03
	Mexico City Airport Trust 144A <sup>(d)</sup> Mexico City Airport Trust 144A <sup>(d)</sup>	USD	5.500%	31/10/2046 31/07/2047	198,819	0.01
	Mexico Government International Bond	USD USD	5.500% 4.500%	22/04/2029	646,295 237,506	0.04 0.01
	Mexico Government International Bond					0.01
	Mexico Government International Bond  Mexico Government International Bond	USD USD	2.659% 4.280%	24/05/2031 14/08/2041	553,504 3,672,750	0.03
	Mexico Government International Bond  Mexico Government International Bond	USD	3.771%	24/05/2061	1,676,532	0.09
	Mexico Government International Bond	USD	3.750%	19/04/2071	178,845	0.01
					10,596,827	0.59
Netherlands						
	ABN AMRO Bank NV <sup>(c)</sup>	EUR	2.875%	18/01/2028	2,539,693	0.14
	ABN AMRO Bank NV <sup>(c)</sup>	EUR	4.375%	Perp.	3,004,477	0.17
	ABN AMRO Bank NV <sup>(c)</sup>	EUR	4.750%	Perp.	3,604,119	0.20
	ABN AMRO Bank NV 144A <sup>(d)</sup>	USD	4.750%	28/07/2025	5,188,064	0.29
	Airbus S.E.	EUR	2.375%	09/06/2040	2,948,519	0.16
	Akelius Residential Property Financing BV	EUR	0.676%	17/01/2028	2,669,776	0.15
	Akelius Residential Property Financing BV	EUR	0.750%	22/02/2030	2,054,688	0.11
	AT Securities BV <sup>(c)</sup>	USD	5.250%	Perp.	2,107,400	0.12
3,400,000	BAT Netherlands Finance BV	EUR	3.125%	07/04/2028	4,682,214	0.26

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Netherlands - (Co	ontinued)					
	Bayer Capital Corp. BV	EUR	1.500%	26/06/2026	6,674,054	0.37
	Cooperatieve Rabobank UA <sup>(c)</sup>	EUR	3.250%	Perp.	2,254,607	0.13
	easyJet FinCo BV	EUR	1.875%	03/03/2028	3,419,793	0.19
	Enel Finance International NV	GBP	1.304%	20/10/2027	1,806,365	0.10
	Iberdrola International BV—Series NC6 <sup>(c)</sup>	EUR	1.450%	Perp.	4,031,073	0.22
	Iberdrola International BV—Series NC8 <sup>(c)</sup>	EUR	2.250%	Perp.	3,373,633	0.19
	ING Groep NV	GBP	3.000%	18/02/2026	7,809,931	0.43
	ING Groep NV <sup>(c)</sup>	EUR	0.853%	13/11/2030	2,210,329	0.12
	ING Groep NV <sup>(c)</sup>	EUR	2.125%	26/05/2031	1,677,069	0.09
	ING Groep NV <sup>(c)</sup>	USD	6.750%	Perp.	2,257,563	0.13
	JAB Holdings BV	EUR	1.250%	22/05/2024	1,891,959	0.11
	JAB Holdings BV	EUR	0.647%	20/12/2027	8,456,683	0.47
	JAB Holdings BV	EUR	3.375%	17/04/2035	7,413,835	0.41
6,525,000	Lseg Netherlands BV	EUR	0.008%	06/04/2025	7,935,524	0.44
1,320,000	Lukoil International Finance BV	USD	4.563%	24/04/2023	1,402,375	0.08
1,290,000	Lukoil International Finance BV	USD	4.750%	02/11/2026	1,441,723	0.08
750,000	Prosus NV	USD	3.680%	21/01/2030	795,750	0.04
520,000	Prosus NV	USD	4.027%	03/08/2050	491,400	0.03
200,000	Prosus NV	USD	3.832%	08/02/2051	184,313	0.01
3,100,000	Redexis Gas Finance BV	EUR	1.875%	28/05/2025	4,002,409	0.22
6,800,000	Signify NV	EUR	2.375%	11/05/2027	9,133,790	0.51
3,050,000	Stedin Holding NV <sup>(c)</sup>	EUR	1.500%	Perp.	3,760,864	0.21
	Technip Energies NV	EUR	1.125%	28/05/2028	3,365,257	0.19
	Upjohn Finance BV	EUR	1.908%	23/06/2032	3,196,909	0.18
	Volkswagen Financial Services NV	GBP	4.250%	09/10/2025	2,239,421	0.13
	Volkswagen International Finance NV <sup>(c)</sup>	EUR	3.500%	Perp.	6,167,029	0.34
	Wintershall Dea Finance BV	EUR	0.840%	25/09/2025	3,726,145	0.21
	Wintershall Dea Finance BV	EUR	1.332%	25/09/2028	1.858.164	0.10
,,.	Wintershall Dea Finance BV	EUR	1.823%	25/09/2031	373,647	0.02
	WPC Eurobond BV	EUR	1.350%	15/04/2028	2,260,935	0.13
	WPC Eurobond BV	EUR	0.950%	01/06/2030		0.13
1,000,000	WPC Europona BV	EUR .	0.950%	01/06/2030	1,191,038	0.07
					135,602,537	7.55
Peru						
	Peruvian Government International Bond	USD	2.780%	01/12/2060	16,680	0.00
150,000	Peruvian Government International Bond	USD	3.230%	28/07/2121	124,589	0.01
		•			141,269	0.01
Qatar						
300,000	Qatar Government International Bond	USD	3.875%	23/04/2023	320,156	0.02
330,000	Qatar Government International Bond	USD	4.500%	23/04/2028	389,400	0.02
2,520,000	Qatar Government International Bond	USD	5.103%	23/04/2048	3,280,631	0.18
1,060,000	Qatar Government International Bond	USD	4.400%	16/04/2050	1,263,387	0.07
		•			5,253,574	0.29
Romania						
170,000	Romanian Government International Bond	EUR	2.875%	11/03/2029	228,262	0.01
1,700,000	Romanian Government International Bond	EUR	3.624%	26/05/2030	2,380,939	0.13
410,000	Romanian Government International Bond	USD	3.000%	14/02/2031	421,458	0.02
120,000	Romanian Government International Bond	EUR	2.000%	28/01/2032	146,564	0.01
	Romanian Government International Bond	EUR	3.375%	28/01/2050	527,933	0.03
1,490,000	Romanian Government International Bond	USD	4.000%	14/02/2051	1,528,111	0.09
					5,233,267	0.29
Spain					.,,	2.20
-	Abertis Infraestructuras S.A.	EUR	2.375%	27/09/2027	1,475,571	0.08
2,600,000	(-)	EUR	0.125%	24/03/2027	3,154,457	0.18
	Banco Santander S.A.	USD	2.706%	27/06/2024	2,753,010	0.15
	Banco Santander S.A. Banco Santander S.A.	EUR	1.375%	05/01/2026		0.13
	Banco Santander S.A. Banco Santander S.A.	GBP	1.500%	14/04/2026	2,295,468 5,367,767	0.13
					5,367,767	
	Banco Santander S.A.	USD	4.379%	12/04/2028	1,357,716	0.08
	Banco Santander S.A.	USD	3.306%	27/06/2029	1,289,664	0.07
	Banco Santander S.A.	USD	3.490%	28/05/2030	3,423,616	0.19
	Banco Santander S.A.	EUR	1.625%	22/10/2030	5,093,944	0.28
	Banco Santander S.A.	USD	2.749%	03/12/2030	5,291,784	0.29
	CaixaBank S.A. <sup>(c)</sup>	EUR	0.375%	18/11/2026	8,618,067	0.48
	CaixaBank S.A. <sup>(c)</sup>	EUR	0.750%	26/05/2028	3,528,558	0.20
5,800,000	Cellnex Finance Co. S.A.	EUR	1.500%	08/06/2028	7,066,324	0.39
3,400,000	Cellnex Finance Co., S.A.	EUR	0.750%	15/11/2026	4,105,784	0.23
	Cellnex Finance Co., S.A.	EUR	1.250%	15/01/2029	2,256,848	0.13

380,000   FCC Agualina SA   EUR   2.629%   0909/2002   5.115/34   0. 2.875,000   Tethoricas Emisorines SA   EUR   1.616   5.520%   0.1002/2004   5.506.460   0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.	Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
2,000,000   Celtwa-Finance Co. 9.A.   EUR   2,000%   1502/2035   2,865,118   0.	Bonds – (Conti	nued)					
380,000   FCC Agualina SA   EUR   2.629%   0909/2002   5.115/34   0. 2.875,000   Tethoricas Emisorines SA   EUR   1.616   5.520%   0.1002/2004   5.506.460   0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.		•					
TOBOION   FOCK Servicines Media Arabemie Neiding SAU   USD   5.020%   01/320208   3.956.448   0.0							0.13
2,875.000 Telefornina Emissiones S.A.   USD   5,520%   0,100,2049   3,565,468   0, 00,007,007   0,00		•					0.28 0.05
Superansidants		-					0.03
1.290,000 African Export-Import Bank			•			69,054,558	3.84
1.150.000 African Export-Import Bank 144A <sup>(A)</sup> USD 2.884% 17705(2031 1,165.682 0.02.594 0.02.000 African Export-Import Bank 144A <sup>(A)</sup> USD 2.884% 17705(2031 1,165.682 0.02.594 0.02.000 African Export-Import Bank 144A <sup>(A)</sup> USD 2.884% 17705(2031 1,052.6813 0.02.594 0.0000 0.000 0.000 0.0000 0.	Supranationals						
200,000 African Export-Import Bank 144A <sup>(6)</sup>							0.07
Sweden	, ,	The state of the s					0.07
Swelzerland	200,000	Allican Export-Import Bank 144A		2.034%	17/03/2020		
1,300,000   Heimstednor Bosted AB	Cd					2,675,287	0.15
1,900,000   Samhallahyganedsbolaget   Norden AB   EUR   0,872%   1,208,0027   2,288,694   0,000   1,225 000   Samia CV AB   EUR   0,500%   0,901/02023   1,598,166   0,000   0,000%   0,000   0,000%   0,000		Heimstaden Bostad AB	EUR	1.125%	21/01/2026	1,625,813	0.09
Switzerland  1,980,000 Credit Suisses Group AG <sup>(c)</sup> 1,980,000 Credit Suisses Group AG <sup>(c)</sup> 1,980,000 Credit Suisses Group AG <sup>(c)</sup> 1,980,000 Credit Suisses Group AG <sup>(c)</sup> 1,980,000 Credit Suisses Group AG <sup>(c)</sup> 1,980,000 Credit Suisses Group AG <sup>(c)</sup> 1,980,000 Credit Suisses Group AG <sup>(c)</sup> 1,980,000 Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 USD 2,593% 1812/2023 5,100,480 C.  2,580,000 UBS AG GBP 0,625% 1812/2023 9,005,055 C.  1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS Credit Suisses Group AG HAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,000 UBS AG MAP <sup>(c)</sup> 1,980,0							0.13
Switzerland			EUR	0.500%	06/10/2023		0.08
1,990,000   Credif Suisse Group AG   Credif Suisse Group AG   Credif Suisse Group AG   Credif Suisse Group AG   Credif Suisse Group AG   Credif Suisse Group AG   Credif Suisse Group AG   Credif Suisse Group AG   Credif Suisse Group AG   Credif Suisse Group AG   Credif Suisse Group AG   Land Age   Credif Suisse Group AG 144A   Credi						5,462,633	0.30
1,000,000   Credit Suisses Croup AGI     1,000,000   Credit Suisses Croup AGI     2,000,000   Credit Suisses Croup AGI     2,000,000   Credit Suisses Croup AGI     2,000,000   USS AG     2,000,000   USS AG     2,000,000   USS AG     2,250,000   USS GO     2,250,000   USS GO     2,250,000   USS GO     3,000   USS GO     4,000,000   USS GO     4,000,000   USS GO     4,000,000   USS GO     4,000,000   USS GO     4,000,000   USS GO     4,000,000   USS GO     4,000,000   USS GO     4,000,000   USS GO     4,000,000   USS GO     4,000,000   USS GO     5,000,000   USS GO     4,000,000   USS GO     5,000,000   USS GO     5,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     6,000,000   USS GO     7,000   USS GO     7,000   USS GO     7,000   USS GO     7,000   USS GO     7,000   USS G	Switzerland	Cradit Cuitage Craus AC(C)	FUE	4.0500/	47/07/0005	2 400 501	211
1.900,000   Credit Suisses Group AG							0.14 0.13
4,500,000   Credif Suisse Group AG   144A 0 0    USD   2,589,000   Credif Suisse Group AG   144A 0 0    USD   2,589,000   Credif Suisse Group AG   144A 0 0    USD   2,589,000   USS AG   GBP   0,625%   1110 2025   2,976,882   0,0							0.13
2,850,000 USS AG USS AG USS AG CRUP AG 144A (10) USD USS AG USS							0.28
GSP   0.625%   1912/2023   9.005,055   0.0							0.17
2,250,000 UBS Group AG 144A <sup>(c)(d)</sup>							0.50
United Arab Emirates							0.14
421,000			•			26,882,039	1.50
400,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 DP World Pic. 144A <sup>(d)</sup> 100,000 Annington Funding Pic. 152,1839 DP C. 2,850,000 Annington Funding Pic. 152,1830 DP C. 2,850,000 Are also Bark Pic. 152,1830 DP C. 2,850,000 DB Barclays Bank Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Barclays Pic. 152,1830 DP C. 2,850,000 DB Capital Markets Pic. 152,1830 DP C. 2,850,000 DB Capital Markets Pic. 152,1830 DP C. 2,850,000 DP Capital Markets Pic. 152,1830 DP C. 2,850,000 DP Capital Markets Pic. 152,1830 DP C. 2,850,000 DP Capital Markets Pic. 152,1830 DP C. 2,850,000 DP Capital Markets Pic. 152,1830 DP C. 2,850,000 DP Capital Markets Pic. 152,1830 DP C. 2,850,000 DP Capital Markets Pic. 152,1830 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP C. 2,850,000 DP							
United Kingdom							0.27
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United Kingdom	100,000	Di Wond File. 1447		0.00070	02/01/2001		0.31
2,843,000 Annington Funding Plc. 2,250,000 Annington Funding Plc. 3,250,000 Annington Funding Plc. 3,250,000 Annington Funding Plc. 3,250,000 Annington Funding Plc. 3,250,000 Annington Funding Plc. 3,250,000 Barclays Bank Plc. 3,000,000 Barclays Plc. 4,250,000 Barclays Plc. 4,250,000 Barclays Plc. 4,250,000 Barclays Plc. 5,250,000 Barclays Plc. 6,250,000 Barclays	United Kingdom					0,021,000	
750,000 Av/a Pic. (c) 2,850,000 Barclays Bank Pic. 3,000,000 Barclays Pic. USD 3,884% 10/01/2023 3,059,400 0. 2,950,000 Barclays Pic. (c) 1,20	-	Annington Funding Plc.	GBP	2.646%	12/07/2025	4,243,791	0.24
2,850,000 Barclays Bank Plc. 3,000,000 Barclays Plc. USD 3,684% 10/01/2023 3,059,400 0. 2,950,000 Barclays Plc. EUR 3,375% 02/04/2025 3,914,219 0. 1,200,000 Barclays Plc. GBP 1,700% 03/11/2026 1,724,300 0. 6,525,000 Barclays Plc. Burk 1,106% 12/05/2032 3,498,104 0. 2,875,000 Barclays Plc. Burk 1,106% 12/05/2032 3,498,104 0. 2,875,000 Barclays Plc. Burk 1,106% 12/05/2032 3,498,104 0. 1,800,000 Barclays Plc. Burk 1,106% 12/05/2032 3,498,104 0. 1,800,000 Barclays Plc. Burk 1,106% 12/05/2032 3,498,104 0. 1,800,000 Barclays Plc. Burk 1,106% 12/05/2032 3,498,104 0. 1,800,000 Barclays Plc. Burk 1,106% 12/05/2032 3,498,104 0. 1,800,000 Br Capital Markets Plc. Burk 3,250% Perp. 3,305,023 0. 1,400,000 BP Capital Markets Plc. Burk 3,625% Perp. 1,827,296 0. 1,275,000 Drect Line Insurance Group Plc. Burk 3,625% Perp. 1,827,296 0. 1,275,000 Gazprom PJSC Via Gaz Finance Plc. Burk 3,625% Perp. 1,827,296 0. 1,275,000 Gazprom PJSC Via Gaz Finance Plc. Burk 3,625% Perp. 1,827,296 0. 1,450,000 Gazprom PJSC Via Gaz Finance Plc. Burk 3,625% Perp. 1,827,296 0. 1,450,000 HSBC Holdings Plc. USD 3,803% 11/03/2025 7,191,775 0. 6,175,000 HSBC Holdings Plc. USD 1,645% 18/04/2026 6,281,025 0. 5,825,000 HSBC Holdings Plc. USD 4,375% 23/11/2026 6,581,784 0. 2,900,000 HSBC Holdings Plc. USD 4,375% 23/11/2026 6,581,784 0. 2,900,000 HSBC Holdings Plc. USD 4,375% 23/11/2026 6,581,784 0. 2,900,000 HSBC Holdings Plc. USD 4,375% 28/11/2029 2,861,775 0. 2,125,000 Legal & General Group Plc. Burk 1,625% 8/10/2024 4,583,395 0. 1,150,000 MSBC Plc. Burk 3,375% 00 Uloyds Banking Group Plc. Burk 3,550% 10/04/2025 2,746,456 0. 3,575,000 Lloyds Banking Group Plc. Burk 3,500% Nativerside Building Society 144A/cldi USD 3,680% 11/05/2023 3,803,371 0. 3,150,000 Nativerside Building Society 144A/cldi USD 3,489% 15/05/2023 3,360,371 0. 3,265,000 Nativerside Building Society 144A/cldi USD 3,489% 15/05/2023 3,360,371 0. 3,265,000 Nativerside Building Society 144A/cldi USD 3,489% 15/05/2023 3,360,371 0. 3,455,000 Nativerside Building Society 144A/cldi USD 3,489% 15/05	2,250,000	Annington Funding Plc.	GBP	3.184%	12/07/2029	3,452,182	0.19
3,000,000   Barclays Pic.   USD   3,684%   10/01/2023   3,059,400   0, 2,950,000   Barclays Pic.   GP   1,700%   GBP   1,700%   03/11/2026   1,724,300   0, 0, 6,525,000   Barclays Pic.   GBP   1,700%   03/11/2026   1,724,300   0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0,	750,000	Aviva Plc. (c)	GBP	6.625%	03/06/2041	1,061,625	0.06
2,950,000   Barclays Plc.   0		•					0.16
1,200,000 Barclays Plc. (c) 6,525,000 Barclays Plc. (c) 8,755,000 Barclays Plc. (c) 8,750,000 Barclays Plc. (c) 8,							0.17
6,525,000   Barclays Pic. (©)							0.22
2,875,000   Barclays Pic.   Color							0.10
1,600,000 BAT International Finance Pic.   GBP   2,250%   26/06/2028   2,254 926   0.   2,550,000 BP Capital Markets Pic.   EUR   3,250%   Perp.   3,305,023   0.   1,400,000 BP Capital Markets Pic.   EUR   3,625%   Perp.   1,827,296   0.   1,275,000 Direct Line Insurance Group Pic.   GBP   4,000%   05/06/2032   2,010,957   0.   1,450,000 Gazprom PJSC Via Gaz Finance Pic.   USD   3,250%   25/02/2030   1,444,037   0.   6,650,000 HSBC Holdings Pic.   USD   3,803%   11/03/2025   7,191,775   0.   6,175,000 HSBC Holdings Pic.   USD   1,645%   18/04/2026   6,281,025   0.   5,825,000 HSBC Holdings Pic.   USD   4,375%   23/11/2026   6,581,784   0.   2,900,000 HSBC Holdings Pic.   USD   4,583%   19/06/2029   2,861,775   0.   2,500,000 HSBC Holdings Pic.   USD   4,583%   19/06/2029   2,861,775   0.   2,500,000 HSBC Holdings Pic.   USD   4,583%   19/06/2029   2,861,775   0.   2,125,000 Informa Pic.   EUR   2,125%   06/10/2025   2,746,456   0.   3,575,000 InterContinental Hotels Group Pic.   GBP   3,750%   26/11/2049   1,749,603   0.   2,025,000 Legal & General Group Pic.   GBP   3,375%   28/11/2049   1,749,603   0.   3,500 User & GBP   3,375%   28/11/2049   1,749,603   0.   3,500 User & GBP   3,375%   28/11/2049   1,749,603   0.   4,575,000 InterContinental Group Pic.   GBP   3,375%   28/11/2049   1,749,603   0.   4,575,000 Ligal & General Group Pic.   GBP   3,375%   28/11/2049   1,749,603   0.   4,575,000 M&G Pic.   GBP   3,375%   28/11/2049   1,052,600   0.   1,325,000 M&G Pic.   GBP   3,375%   20/07/2049   1,052,600   0.   1,325,000 Nationwide Building Society 144A (c)(d) USD   3,622%   26/04/2023   3,503,394   0.   3,145,000 Nationwide Building Society 144A (c)(d) USD   3,498%   15/05/2023   3,360,371   0.   3,245,000 Natwest Group Pic.   USD   3,498%   15/05/2023   3,360,371   0.   4,775,000 Natwest Group Pic.   USD   3,498%   15/05/2023   3,360,371   0.   4,775,000 Natwest Group Pic.   USD   3,498%   15/05/2023   3,460,373   0.   4,775,000 Natwest Group Pic.   USD   3,498%   15/05/2023   3,360,371   0.   4,775,000							0.56
2,550,000 BP Capital Markets Plc. (c)							0.19
1,400,000 BP Capital Markets Pic. (c)   EUR   3,625%   Perp.   1,827,296   0. 1,275,000 Direct Line Insurance Group Pic.   GBP   4,000%   05/06/2032   2,010,957   0. 1,450,000   Gazprom PJSC Via Gaz Finance Pic.   USD   3.250%   25/02/2030   1,444,037   0.0   0.6550,000   HSBC Holdings Pic. (c)   USD   3.803%   11/03/2025   7,191,775   0.0   0.6550,000   HSBC Holdings Pic. (c)   USD   1,645%   18/04/2026   6,281,025   0.0   0.							0.12
1,275,000       Direct Line Insurance Group PIc.       GBP       4.000%       05/06/2032       2,010,957       0.         1,450,000       Gazprom PJSC Via Gaz Finance PIc.       USD       3.250%       25/02/2030       1,444,037       0.         6,650,000       HSBC Holdings PIc. (c)       USD       3.803%       11/03/2025       7,191,775       0.         6,175,000       HSBC Holdings PIc. (c)       USD       1.645%       18/04/2026       6,281,025       0.         5,825,000       HSBC Holdings PIc. (c)       USD       4.375%       23/11/2026       6,581,784       0.         2,900,000       HSBC Holdings PIc. (c)       GBP       1.750%       24/07/2027       4,137,790       0.         2,500,000       HSBC Holdings PIc. (c)       USD       4.583%       19/06/2029       2,861,775       0.         2,125,000       Informa PIc.       EUR       2.125%       06/10/2025       2,744,666       0.         3,575,000       InterContinental Hotels Group PIc. (c)       EUR       1.625%       08/10/2024       4,532,395       0.         1,150,000       Legal & General Group PIc. (c)       GBP       3.750%       26/11/2049       1,749,603       0.         2,025,000       Liget y Living Finance PIc.							0.10
1,450,000       Gazprom PJSC Via Gaz Finance Plc.       USD       3.250%       25/02/2030       1,444,037       0.1         6,650,000       HSBC Holdings Plc. (c)       USD       3.803%       11/03/2025       7,191,775       0.         6,175,000       HSBC Holdings Plc. (c)       USD       1.645%       18/04/2026       6,281,025       0.         5,825,000       HSBC Holdings Plc. (c)       GBP       1.750%       22/11/2027       4,137,790       0.         2,900,000       HSBC Holdings Plc. (c)       GBP       1.750%       24/07/2027       4,137,790       0.         2,500,000       HSBC Holdings Plc. (c)       USD       4.583%       19/06/2029       2,861,775       0.         2,125,000       Informa Plc.       EUR       2.125%       06/10/2025       2,746,456       0.         3,575,000       InterContinental Hotels Group Plc. (c)       EUR       1.625%       08/10/2024       4,532,395       0.         1,150,000       Legal & General Group Plc. (c)       GBP       3.750%       26/11/2049       1,744,9603       0.         2,025,000       Legal & General Group Plc. (c)       GBP       3.375%       28/11/2029       542,827       0.         4,575,000       Liberty Living Finance Plc.							0.11
6,650,000 HSBC Holdings Plc. (c) 6,175,000 HSBC Holdings Plc. (c) 1,5825,000 HSBC Holdings Plc. (c) 1,5825,000 HSBC Holdings Plc. (c) 2,900,000 HSBC Holdings Plc. (c) 2,900,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,500,000 HSBC Holdings Plc. (c) 2,125,000 InterContinental Hotels Group Plc. (c) 3,575,000 InterContinental Hotels Group Plc. (c) 4,575,000 Legal & General Group Plc. (c) 4,575,000 Liberty Living Finance Plc. 4,575,000 Liberty Living Finance Plc. 4,575,000 Lloyds Banking Group Plc. (c) 4,575,000 M&G Plc. (c) 4,575,000 M&G Plc. (c) 4,575,000 M&G Plc. (c) 4,575,000 N&G Plc. (c) 4,575,000 Nationwide Building Society 144A (c)(d) 4,500,000 Nationwide Building Society 144A (c)(d) 4,500,000 Nationwide Building Society 144A (c)(d) 4,500,000 Nationwide Building Society 144A (c)(d) 4,500,000 Nationwide Building Society 144A (c)(d) 4,500,000 Nationwide Building Society 144A (c)(d) 4,500,000 Nationwide Building Society 144A (c)(d) 4,500 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c) 4,775,000 Natwest Group Plc. (c		•					0.08
5,825,000       HSBC Holdings Plc.       USD       4.375%       23/11/2026       6,581,784       0.         2,900,000       HSBC Holdings Plc.(c)       GBP       1.750%       24/07/2027       4,137,790       0.         2,500,000       HSBC Holdings Plc.(c)       USD       4.583%       19/06/2029       2,861,775       0.         2,125,000       Informa Plc.       EUR       2.125%       06/10/2025       2,746,456       0.         3,575,000       InterContinental Hotels Group Plc.       EUR       1.625%       08/10/2024       4,532,395       0.         1,150,000       Legal & General Group Plc.(c)       GBP       3.750%       26/11/2049       1,749,603       0.         2,025,000       Legal & General Group Plc.(c)       GBP       3.625%       Perp.       3,167,015       0.         350,000       Liberty Living Finance Plc.       GBP       3.375%       28/11/2029       542,827       0.         4,575,000       Lloyds Banking Group Plc.(c)       EUR       3.500%       01/04/2026       6,269,777       0.         700,000       M&G Plc.(c)       GBP       3.875%       20/07/2049       1,052,600       0.         1,325,000       M&G Plc.(c)       GBP       6.340%       19/							0.40
2,900,000       HSBC Holdings Plc. (c)       GBP       1.750%       24/07/2027       4,137,790       0.         2,500,000       HSBC Holdings Plc. (c)       USD       4.583%       19/06/2029       2,861,775       0.         2,125,000       Informa Plc.       EUR       2.125%       06/10/2025       2,746,456       0.         3,575,000       InterContinental Hotels Group Plc.       EUR       1.625%       08/10/2024       4,532,395       0.         1,150,000       Legal & General Group Plc. (c)       GBP       3.750%       26/11/2049       1,749,603       0.         2,025,000       Legal & General Group Plc. (c)       GBP       5.625%       Perp.       3,167,015       0.         350,000       Liberty Living Finance Plc.       GBP       3.375%       28/11/2029       542,827       0.         4,575,000       Lloyds Banking Group Plc. (c)       EUR       3.500%       01/04/2026       6,269,777       0.         700,000       M&C Plc. (c)       GBP       3.875%       20/07/2049       1,052,600       0.         1,325,000       M&C Plc. (c)       GBP       6.340%       19/12/2063       2,406,053       0.         700,000       Nationwide Building Society 144A(c)(d)       USD	6,175,000	HSBC Holdings Plc. (c)	USD	1.645%	18/04/2026	6,281,025	0.35
2,500,000 HSBC Holdings Plc. (c) USD 4.583% 19/06/2029 2,861,775 0. 2,125,000 Informa Plc. EUR 2.125% 06/10/2025 2,746,456 0. 3,575,000 InterContinental Hotels Group Plc. EUR 1.625% 08/10/2024 4,532,395 0. 1,150,000 Legal & General Group Plc. (c) GBP 3.750% 26/11/2049 1,749,603 0. 2,025,000 Legal & General Group Plc. (c) GBP 5.625% Perp. 3,167,015 0. 350,000 Liberty Living Finance Plc. GBP 3.375% 28/11/2029 542,827 0. 4,575,000 Lloyds Banking Group Plc. (c) GBP 3.375% 28/11/2029 542,827 0. 4,575,000 Lloyds Banking Group Plc. (c) GBP 3.875% 20/10/12/206 6,269,777 0. 700,000 M&G Plc. (c) GBP 3.875% 20/10/12/2049 1,052,600 0. 1,325,000 M&G Plc. (c) GBP 6.340% 19/12/2063 2,406,053 0. 700,000 Nationwide Building Society 144A (c)(d) USD 3.622% 26/04/2023 720,377 0. 3,150,000 Nationwide Building Society 144A (c)(d) USD 3.960% 18/107/2039 3,530,394 0. 1,050,000 Nationwide Building Society 144A (c)(d) USD 3.960% 18/107/2030 1,165,091 0. 3,265,000 Natwest Group Plc. (c) USD 3.498% 15/05/2023 3,360,371 0. 3,425,000 Natwest Group Plc. (c) EUR 0.780% 26/02/2030 4,145,765 0. 4,775,000 Natwest Group Plc. (c) GBP C.105% 28/11/2031 6,761,886 0.			USD	4.375%	23/11/2026	6,581,784	0.37
2,125,000       Informa Plc.       EUR       2.125%       06/10/2025       2,746,456       0.         3,575,000       InterContinental Hotels Group Plc.       EUR       1.625%       08/10/2024       4,532,395       0.         1,150,000       Legal & General Group Plc. (c)       GBP       3.750%       26/11/2049       1,749,603       0.         2,025,000       Legal & General Group Plc. (c)       GBP       5.625%       Perp.       3,167,015       0.         350,000       Liberty Living Finance Plc.       GBP       3.375%       28/11/2029       542,827       0.         4,575,000       Lloyds Banking Group Plc. (c)       EUR       3.500%       01/04/2026       6,269,777       0.         700,000       M&G Plc. (c)       GBP       3.875%       20/07/2049       1,052,600       0.         1,325,000       M&G Plc. (c)       GBP       6,340%       19/12/2063       2,406,053       0.         700,000       Nationwide Building Society 144A(c)(d)       USD       3.622%       26/04/2023       720,377       0.         3,150,000       Nationwide Building Society 144A(c)(d)       USD       4,302%       08/03/2029       3,530,394       0.         1,050,000       Nationwide Building Society 144A(c)(d)			GBP	1.750%	24/07/2027	4,137,790	0.23
3,575,000 InterContinental Hotels Group PIc.  1,150,000 Legal & General Group PIc.  1,150,000 Legal & Genera							0.16
1,150,000       Legal & General Group Plc. (c)       GBP       3.750%       26/11/2049       1,749,603       0.         2,025,000       Legal & General Group Plc. (c)       GBP       5.625%       Perp.       3,167,015       0.         350,000       Liberty Living Finance Plc.       GBP       3.375%       28/11/2029       542,827       0.         4,575,000       Lloyds Banking Group Plc. (c)       EUR       3.500%       01/04/2026       6,269,777       0.         700,000       M&G Plc. (c)       GBP       3.875%       20/07/2049       1,052,600       0.         1,325,000       M&G Plc. (c)       GBP       6.340%       19/12/2063       2,406,053       0.         700,000       Nationwide Building Society 144A(c)(d)       USD       3.622%       26/04/2023       720,377       0.         3,150,000       Nationwide Building Society 144A(c)(d)       USD       4.302%       08/03/2029       3,530,394       0.         1,050,000       Nationwide Building Society 144A(c)(d)       USD       3.960%       18/07/2030       1,165,091       0.         3,265,000       Natwest Group Plc. (c)       USD       3.498%       15/05/2023       3,360,371       0.         3,425,000       Natwest Group Plc. (c)							0.15
2,025,000       Legal & General Group Plc. (c)       GBP       5.625%       Perp.       3,167,015       0.         350,000       Liberty Living Finance Plc.       GBP       3.375%       28/11/2029       542,827       0.         4,575,000       Lloyds Banking Group Plc. (c)       EUR       3.500%       01/04/2026       6,269,777       0.         700,000       M&G Plc. (c)       GBP       3.875%       20/07/2049       1,052,600       0.         1,325,000       M&G Plc. (c)       GBP       6.340%       19/12/2063       2,406,053       0.         700,000       Nationwide Building Society 144A(c)(d)       USD       3.622%       26/04/2023       720,377       0.         3,150,000       Nationwide Building Society 144A(c)(d)       USD       4.302%       08/03/2029       3,530,394       0.         1,050,000       Nationwide Building Society 144A(c)(d)       USD       3.960%       18/07/2030       1,165,091       0.         3,265,000       Natwest Group Plc. (c)       USD       3.498%       15/05/2023       3,360,371       0.         3,425,000       Natwest Group Plc. (c)       EUR       0.780%       26/02/2030       4,145,765       0.         4,775,000       Natwest Group Plc. (c) <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>0.25</td></td<>							0.25
350,000   Liberty Living Finance Plc.   GBP   3.375%   28/11/2029   542,827   0.1							0.10
4,575,000       Lloyds Banking Group Plc. (c)       EUR       3.500%       01/04/2026       6,269,777       0.700,000         700,000       M&G Plc. (c)       GBP       3.875%       20/07/2049       1,052,600       0.700,000         1,325,000       M&G Plc. (c)       GBP       6.340%       19/12/2063       2,406,053       0.700,000         Nationwide Building Society 144A (c)(d)       USD       3.622%       26/04/2023       720,377       0.700,000         1,050,000       Nationwide Building Society 144A (c)(d)       USD       4.302%       08/03/2029       3,530,394       0.700,000         3,265,000       Nationwide Building Society 144A (c)(d)       USD       3.960%       18/07/2030       1,165,091       0.700,000         3,265,000       Nationwide Building Society 144A (c)(d)       USD       3.498%       15/05/2023       3,360,371       0.700,000         3,425,000       Natwest Group Plc. (c)       EUR       0.780%       26/02/2030       4,145,765       0.700,000         4,775,000       Natwest Group Plc. (c)       GBP       2.105%       28/11/2031       6,761,886       0.700,000		-					0.18
700,000         M&G PIc. (c)         GBP         3.875%         20/07/2049         1,052,600         0.1           1,325,000         M&G PIc. (c)         GBP         6.340%         19/12/2063         2,406,053         0.           700,000         Nationwide Building Society 144A(c)(d)         USD         3.622%         26/04/2023         720,377         0.           3,150,000         Nationwide Building Society 144A(c)(d)         USD         4.302%         08/03/2029         3,530,394         0.           1,050,000         Nationwide Building Society 144A(c)(d)         USD         3.960%         18/07/2030         1,165,091         0.           3,265,000         Natwest Group Plc. (c)         USD         3.498%         15/05/2023         3,360,371         0.           3,425,000         Natwest Group Plc. (c)         EUR         0.780%         26/02/2030         4,145,765         0.           4,775,000         Natwest Group Plc. (c)         GBP         2.105%         28/11/2031         6,761,886         0.							0.03
1,325,000     M&G Plc. (c)       700,000     Nationwide Building Society 144A (c)(d)       3,150,000     Nationwide Building Society 144A (c)(d)       1,050,000     Nationwide Building Society 144A							0.35
700,000         Nationwide Building Society 144A <sup>(c)(d)</sup> USD         3.622%         26/04/2023         720,377         0.1           3,150,000         Nationwide Building Society 144A <sup>(c)(d)</sup> USD         4.302%         08/03/2029         3,530,394         0.           1,050,000         Nationwide Building Society 144A <sup>(c)(d)</sup> USD         3.960%         18/07/2030         1,165,091         0.           3,265,000         Natwest Group Plc. (c)         USD         3.498%         15/05/2023         3,360,371         0.           3,425,000         Natwest Group Plc. (c)         EUR         0.780%         26/02/2030         4,145,765         0.           4,775,000         Natwest Group Plc. (c)         GBP         2.105%         28/11/2031         6,761,886         0.							0.06 0.13
3,150,000       Nationwide Building Society 144A <sup>(c)(d)</sup> USD       4.302%       08/03/2029       3,530,394       0.         1,050,000       Nationwide Building Society 144A <sup>(c)(d)</sup> USD       3.960%       18/07/2030       1,165,091       0.         3,265,000       Natwest Group Plc. (c)       USD       3.498%       15/05/2023       3,360,371       0.         3,425,000       Natwest Group Plc. (c)       EUR       0.780%       26/02/2030       4,145,765       0.         4,775,000       Natwest Group Plc. (c)       GBP       2.105%       28/11/2031       6,761,886       0.							0.13
1,050,000       Nationwide Building Society 144A <sup>(c)(d)</sup> USD       3.960%       18/07/2030       1,165,091       0.1         3,265,000       Natwest Group Plc. (c)       USD       3.498%       15/05/2023       3,360,371       0.         3,425,000       Natwest Group Plc. (c)       EUR       0.780%       26/02/2030       4,145,765       0.         4,775,000       Natwest Group Plc. (c)       GBP       2.105%       28/11/2031       6,761,886       0.							0.04
3,265,000       Natwest Group Plc. (c)       USD       3.498%       15/05/2023       3,360,371       0.         3,425,000       Natwest Group Plc. (c)       EUR       0.780%       26/02/2030       4,145,765       0.         4,775,000       Natwest Group Plc. (c)       GBP       2.105%       28/11/2031       6,761,886       0.							0.20
3,425,000 Natwest Group Ptc. (c) EUR 0.780% 26/02/2030 4,145,765 0 4,775,000 Natwest Group Ptc. (c) GBP 2.105% 28/11/2031 6,761,886 0							0.06
4,775,000 Natwest Group PIc. <sup>(c)</sup> GBP 2.105% 28/11/2031 6,761,886 0.							0.18
							0.23
2,500,500 - 51,501, 11,501, 11,500 - 501		•					0.30
	2,000,000		051	0.00070	55/01/2024	.,,200	3.2

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equity
Bonds – (Conti	nued)					
United Kingdom	,					
	Pension Insurance Corp. Plc.	GBP	4.625%	07/05/2031	3,725,817	0.21
850,000	·	GBP	7.375%	Perp.	1,440,165	0.08
, ,	Phoenix Group Holdings Plc.	GBP	5.625%	28/04/2031	2,645,315	0.15
	Pinewood Finance Co., Ltd. Places For People Treasury Plc.	GBP GBP	3.250% 2.875%	30/09/2025 17/08/2026	1,116,216 2,038,766	0.06 0.11
	Santander UK Group Holdings Plc. <sup>(c)</sup>	USD	1.089%	15/03/2025	7,223,718	0.1
3,950,000	(-)	USD	1.532%	21/08/2026	3,963,272	0.22
2,425,000	3	GBP	4.000%	29/09/2025	3,716,223	0.21
	Standard Chartered Plc.(c)	EUR	1.200%	23/09/2031	4,689,617	0.26
	Standard Chartered Plc. 144A <sup>(c)(d)</sup>	USD	1.456%	14/01/2027	6,213,317	0.34
2,400,000	Swiss Re Finance UK Plc. (c)	EUR	2.714%	04/06/2052	3,198,552	0.18
	Tesco Corporate Treasury Services Plc.	GBP	2.750%	27/04/2030	3,048,805	0.1
1,850,000	Thames Water Utilities Finance Plc.	GBP	2.375%	03/05/2023	2,656,489	0.1
2,050,000	Thames Water Utilities Finance Plc. (c)	GBP	5.750%	13/09/2030	3,054,467	0.17
1,175,000		EUR	0.950%	02/06/2026	1,424,471	0.08
2,275,000	Virgin Money UK Plc. (c)	GBP	5.125%	11/12/2030	3,586,794	0.20
2,150,000	Western Power Distribution Plc.	GBP	3.625%	06/11/2023	3,223,704	0.18
1,200,000	Westfield Stratford City Finance NO 2 Plc.	GBP	1.642%	04/08/2026	1,694,082	0.09
					176,687,710	9.83
United States						
United States 1 800 000	AbbVie, Inc.	USD	4.250%	14/11/2028	2,078,838	0.12
	AbbVie, Inc.	USD	4.875%	14/11/2048	219,335	0.12
750,000	·	USD	2.900%	01/10/2030	774,473	0.04
	Air Lease Corp.	USD	3.000%	15/09/2023	1,362,400	0.0
	Air Lease Corp.	USD	2.875%	15/01/2026	2,956,617	0.10
	Air Lease Corp.	USD	3.750%	01/06/2026	8,916,805	0.50
1,000,000	·	USD	3.800%	15/04/2026	1,116,290	0.00
2,300,000		USD	1.450%	02/10/2023	2,337,513	0.13
	American Homes 4 Rent LP	USD	4.900%	15/02/2029	1,155,480	0.00
	American International Group, Inc.	USD	3.750%	10/07/2025	220,678	0.0
650,000	• •	USD	3.900%	01/04/2026	725,706	0.04
1,350,000	•	USD	4.200%	01/04/2028	1,536,705	0.09
5,000,000	• •	USD	4.250%	15/03/2029	5,710,750	0.32
2,550,000	• •	USD	2.100%	15/06/2030	2,462,560	0.14
4,650,000	•	USD	4.700%	01/02/2036	5,548,752	0.3
4,300,000		USD	4.900%	01/02/2046	5,178,705	0.29
4,200,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.750%	23/01/2029	4,956,126	0.28
2,300,000	Anheuser-Busch InBev Worldwide, Inc.	USD	5.450%	23/01/2039	2,925,646	0.10
900,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.950%	15/01/2042	1,098,378	0.0
2,150,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600%	15/04/2048	2,494,602	0.14
2,750,000	Anheuser-Busch InBev Worldwide, Inc.	USD	5.550%	23/01/2049	3,598,375	0.20
5,375,000	AT&T, Inc.	USD	2.750%	01/06/2031	5,449,121	0.30
9,275,000	AT&T, Inc.	USD	2.250%	01/02/2032	8,927,373	0.50
1,250,000	AT&T, Inc.	EUR	1.800%	14/09/2039	1,514,908	0.08
	AT&T, Inc.	USD	4.300%	15/12/2042	608,905	0.03
	AT&T, Inc.	USD	4.350%	15/06/2045	664,560	0.04
	AT&T, Inc.	USD	4.750%	15/05/2046	701,670	0.04
	AT&T, Inc.	USD	5.450%	01/03/2047	2,414,045	0.13
	AT&T, Inc.	USD	4.500%	09/03/2048	1,184,473	0.07
	AT&T, Inc.	USD	5.150%	15/02/2050	495,476	0.03
	AT&T, Inc.	USD	3.650%	01/06/2051	3,076,445	0.17
	AutoNation, Inc.	USD	4.750%	01/06/2030	5,999,079	0.33
	Bank of America Corp. (c)	EUR	3.648%	31/03/2029	3,081,391	0.17
	Bank of America Corp.	USD	5.875%	07/02/2042	3,207,465	0.18
	BAT Capital Corp.	USD	2.259%	25/03/2028	4,037,557	0.22
	Becton Dickinson and Co.	USD	3.363%	06/06/2024	8,073,225	0.4
	Berkshire Hathaway Energy Co.	USD	6.125%	01/04/2036	682,981	0.04
	Boeing Co.	USD	2.700%	01/02/2027	3,977,704	0.2
	Boeing Co.	USD	5.150%	01/05/2030	5,189,950	0.2
600,000	Boeing Co.	USD	3.250%	01/02/2035	298,482	0.0
	· ·	USD	5.705%	01/05/2040 15/06/2046	749,220	0.04
265,000	•	USD	3.375%		246,681	
	Boeing Co. Boeing Co.	USD	3.850% 5.805%	01/11/2048 01/05/2050	94,128	0.0
	•	USD EUR	0.100%	08/03/2025	3,542,505	0.2 0.2
	Booking Holdings, Inc.				4,266,992	
	Burlington Northern Santa Fe LLC	USD	5.750% 0.800%	01/05/2040	2,062,305	0.1 0.3
	Capital One Financial Corp. Centene Corp.	EUR USD	3.000%	12/06/2024 15/10/2030	6,608,758 1,153,163	0.3
	Centene Corp. Citigroup, Inc.	GBP	2.750%	24/01/2024	1,153,163	0.0
950.000	Ongroup, illo.	GDF	2.130%	Z4/U1/ZUZ4	1,412,000	0.00

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C		HOD	0.0000/	04/40/0000	4 000 477	0.04
	Citigroup, Inc. Citigroup, Inc.	USD USD	3.200% 4.450%	21/10/2026 29/09/2027	4,268,477 2,858,100	0.24 0.16
	Citizens Bank NA Via Providence RI	USD	2.250%	28/04/2025	2,200,086	0.10
	Constellation Brands, Inc.	USD	3.700%	06/12/2026	3,280,282	0.12
	Constellation Brands, Inc.	USD	2.875%	01/05/2030	1,400,233	0.08
1,175,000	CVS Health Corp.	USD	4.780%	25/03/2038	1,404,830	0.08
	CVS Health Corp.	USD	5.050%	25/03/2048	682,451	0.04
	Devon Energy Corp.	USD	5.850%	15/12/2025	236,148	0.01
	Devon Energy Corp. Devon Energy Corp.	USD USD	5.600% 4.750%	15/07/2041 15/05/2042	787,189 443,316	0.04 0.02
	Devon Energy Corp.	USD	5.000%	15/05/2042	513,131	0.02
	Dow Chemical Co.	EUR	0.500%	15/03/2027	4,642,350	0.26
2,150,000	DTE Energy Co.—Series F	USD	1.050%	01/06/2025	2,148,215	0.12
	Eastern Energy Gas Holdings LLC	USD	4.600%	15/12/2044	783,149	0.04
	Energy Transfer LP	USD	5.300%	01/04/2044	941,231	0.05
	Energy Transfer LP	USD	5.300%	15/04/2047	167,429	0.01
	Energy Transfer LP Energy Transfer LP	USD USD	5.400% 6.000%	01/10/2047 15/06/2048	737,081 423,973	0.04 0.02
	Energy Transfer LP	USD	5.000%	15/05/2050	1,886,099	0.02
	FirstEnergy Corp.	USD	2.650%	01/03/2030	1,373,868	0.08
		USD	4.375%	06/08/2023	2,108,217	0.12
	General Electric Co.	USD	2.700%	09/10/2022	3,508,188	0.20
1,282,000	General Electric Co.	USD	5.875%	14/01/2038	1,700,906	0.09
76,000	General Electric Co.	USD	4.125%	09/10/2042	84,756	0.00
	General Electric Co.	USD	4.350%	01/05/2050	1,773,370	0.10
	General Electric Co.—Series MTNA	USD	6.750%	15/03/2032	2,684,203	0.15
1,950,000 3,000,000	General Motors Co. General Motors Co.	USD USD	5.400% 5.000%	02/10/2023 01/04/2035	2,157,577	0.12 0.20
	General Motors Co.	USD	6.600%	01/04/2036	3,561,000 1,964,543	0.20
	General Motors Co.	USD	6.250%	02/10/2043	672,440	0.04
	General Motors Financial Co., Inc.	USD	5.200%	20/03/2023	1,622,040	0.09
	General Motors Financial Co., Inc.	EUR	0.600%	20/05/2027	2,387,380	0.13
650,000	General Motors Financial Co., Inc.	USD	5.650%	17/01/2029	786,357	0.04
	General Motors Financial Co., Inc.	USD	2.350%	08/01/2031	4,137,730	0.23
	Halliburton Co.	USD	2.920%	01/03/2030	5,980,630	0.33
	Hewlett Packard Enterprise Co.	USD	4.900%	15/10/2025	5,767,908	0.32
2,350,000 3,200,000	Hewlett Packard Enterprise Co. JPMorgan Chase & Co.	USD USD	6.350% 3.625%	15/10/2045 01/12/2027	3,109,355 3,533,472	0.17 0.20
1,200,000	JPMorgan Chase & Co. (c)	EUR	1.001%	25/07/2031	1,495,567	0.20
	Keurig Dr Pepper, Inc.	USD	5.085%	25/05/2048	351,970	0.02
600,000	Kinder Morgan Energy Partners LP	USD	6.550%	15/09/2040	821,154	0.05
4,750,000	Kinder Morgan, Inc.	USD	2.000%	15/02/2031	4,491,457	0.25
1,750,000	Marathon Petroleum Corp.	USD	4.750%	15/09/2044	2,012,097	0.11
7,325,000		USD	2.650%	15/08/2030	7,290,792	0.41
2,975,000		USD	4.500%	15/04/2038	3,303,678	0.18
	MPLX LP	USD GBP	5.500% 2.550%	15/02/2049 05/12/2023	497,656	0.03 0.16
	MPT Operating Partnership LP Via MPT Finance Corp. NiSource, Inc.	USD	3.600%	01/05/2030	2,895,887 1,262,113	0.10
	NiSource, Inc.	USD	1.700%	15/02/2031	3,605,448	0.20
.,,	Occidental Petroleum Corp.	USD	3.200%	15/08/2026	677,033	0.04
650,000	Occidental Petroleum Corp.	USD	3.500%	15/08/2029	609,375	0.03
7,175,000	ONE Gas, Inc.	USD	1.100%	11/03/2024	7,183,036	0.40
	Oracle Corp.	USD	2.875%	25/03/2031	6,329,313	0.35
	Oracle Corp.	USD	3.600%	01/04/2040	1,074,308	0.06
	Pacific Gas and Electric Co.	USD	2.500%	01/02/2031	1,296,470	0.07
,	Pacific Gas and Electric Co.	USD	3.300%	01/08/2040	485,865 556,525	0.03
	Pacific Gas and Electric Co. Pacific Gas and Electric Co.	USD USD	3.750% 3.500%	15/08/2042 01/08/2050	995,141	0.03 0.06
	Phillips 66	USD	3.850%	09/04/2025	828,405	0.05
	Phillips 66	USD	1.300%	15/02/2026	778,860	0.03
	Pioneer Natural Resources Co.	USD	1.125%	15/01/2026	892,503	0.05
16,000	Progress Energy, Inc.	USD	7.750%	01/03/2031	22,561	0.00
	Reynolds American, Inc.	USD	4.450%	12/06/2025	2,891,460	0.16
	Sempra Energy	USD	4.000%	01/02/2048	921,239	0.05
	Sherwin-Williams Co.	USD	2.750%	01/06/2022	5,109	0.00
	Southern Co.—Series E	USD	3.700%	01/08/2025	219,262	0.01
	Southern Co. Spirit Realty LP	USD USD	3.250% 3.200%	01/07/2026 15/01/2027	2,608,248 1,114,932	0.14 0.06
1,000,000						
1 300 000	Spirit Realty I P	HSD			7 /85 635	11117
1,300,000 1,350,000	Spirit Realty LP Spirit Realty LP	USD USD	2.100% 4.000%	15/03/2028 15/07/2029	1,285,635 1,483,339	0.07 0.08

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C	Continued)					
	Sysco Corp.	USD	6.600%	01/04/2050	1,739,386	0.10
7,050,000	Teledyne Technologies, Inc.	USD	0.950%	01/04/2024	7,061,985	0.39
2,250,000	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	2,444,130	0.14
8,175,000	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	9,008,686	0.50
10,350,000	T-Mobile USA, Inc.	USD	3.875%	15/04/2030	11,324,142	0.63
1,850,000	T-Mobile USA, Inc.	USD	2.550%	15/02/2031	1,832,776	0.10
23,040,000	United States Treasury Note/Bond	USD	1.244%	31/05/2028	23,016,600	1.28
5,325,000	Valero Energy Corp.	USD	4.000%	01/04/2029	5,837,691	0.32
400,000	Valero Energy Partners LP	USD	4.375%	15/12/2026	454,776	0.03
400,000	VEREIT Operating Partnership LP	USD	4.600%	06/02/2024	438,192	0.02
3,150,000	VEREIT Operating Partnership LP	USD	4.625%	01/11/2025	3,583,786	0.20
925,000	VEREIT Operating Partnership LP	USD	2.850%	15/12/2032	943,972	0.05
	Verizon Communications, Inc.	USD	2.550%	21/03/2031	10,012,088	0.56
	Verizon Communications, Inc.	USD	4.862%	21/08/2046	2,484,220	0.14
	Verizon Communications, Inc.	USD	4.522%	15/09/2048	1,040,025	0.06
	Verizon Communications, Inc.	USD	5.012%	15/04/2049	93,879	0.01
	Verizon Communications, Inc.	USD	4.000%	22/03/2050	770,847	0.04
	Verizon Communications, Inc.	USD	2.987%	30/10/2056	696,219	0.04
	*	USD	3.000%	23/10/2026	6,236,450	0.04
	Wells Fargo & Co.					
3,200,000	-	GBP	5.250%	01/08/2023	4,952,032	0.28
	Western Midstream Operating LP	USD	4.000%	01/07/2022	1,891,625	0.11
	Western Midstream Operating LP	USD	4.350%	01/02/2025	2,978,250	0.17
	Whirlpool Corp.	USD	4.600%	15/05/2050	1,020,272	0.06
	Williams Cos., Inc.	USD	4.300%	04/03/2024	1,422,486	0.08
	Williams Cos., Inc.	USD	2.600%	15/03/2031	3,688,715	0.21
2,150,000	WP Carey, Inc.	USD	3.850%	15/07/2029	2,358,743	0.13
1,200,000	WP Carey, Inc.	USD	2.400%	01/02/2031	1,174,560	0.07
					388,558,003	21.62
TOTAL BONDS						00.00
(cost USD 1,125,	331,372)			•	1,192,478,538	66.36
(cost USD 1,125,					Market Value USD	% of Shareholders
(cost USD 1,125,	Security Description				Market Value	% o
Holdings Mutual Funds –	Security Description 4.85%	n Class) <sup>(e)(f)</sup>			Market Value	% of Shareholders Equity
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS	n Class) <sup>(e)(f)</sup>			Market Value USD 87,107,928	% of Shareholders Equity 4.85
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,928)	·			Market Value USD	% of Shareholders Equity 4.85
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE I	·			Market Value USD 87,107,928	% of Shareholders Equity 4.85
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE I	·			Market Value USD 87,107,928 87,107,928 1,279,586,466	% of Shareholders Equity 4.85 4.85
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE I	·	Interest Rate <sup>(a)</sup>		Market Value USD 87,107,928 87,107,928	% o Shareholders
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107  TOTAL TRANSFE (cost USD 1,212,4)	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE (439,300)	LISTING	Interest Rate <sup>(a)</sup>		Market Value USD 87,107,928 87,107,928 1,279,586,466 Market Value	% o' Shareholders Equity  4.85  4.85  71.21
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107  TOTAL TRANSFE (cost USD 1,212,4)  Holdings  Transferable se Bonds – 20.95%	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE (439,300)  Security Description  curities dealt in another regulated market	LISTING	Interest Rate <sup>(a)</sup>		Market Value USD 87,107,928 87,107,928 1,279,586,466 Market Value	% o' Shareholders Equity  4.85  4.85  71.21
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107  TOTAL TRANSFE (cost USD 1,212,4  Holdings  Transferable se Bonds – 20,95% Australia	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS 1,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE 1,439,300)  Security Description  curities dealt in another regulated market	LISTING		Maturity Date <sup>(b)</sup>	Market Value USD 87,107,928 87,107,928 1,279,586,466 Market Value USD	% of Shareholders Equity 4.85 4.85 71.21 % of Shareholders Equity
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107  TOTAL TRANSFE (cost USD 1,212,44  Holdings  Transferable se Bonds – 20.95% Australia 2,600,000	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS 1,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE 1,439,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A <sup>(c)(d)</sup>	Currency USD	2.950%	Maturity Date <sup>(b)</sup> 22/07/2030	Market Value USD 87,107,928 87,107,928 1,279,586,466 Market Value USD 2,709,746	% of Shareholders Equity 4.85 4.85 71.21 % of Shareholders Equity 0.15
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107  TOTAL TRANSFE (cost USD 1,212,44  Holdings  Transferable se Bonds – 20.95% Australia 2,600,000 3,200,000	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS (1928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE (1939,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A(c)(d)  Commonwealth Bank of Australia 144A(c)(d)	Currency  USD USD	2.950% 3.610%	Maturity Date <sup>(b)</sup> 22/07/2030 12/09/2034	87,107,928 87,107,928 1,279,586,466 Market Value USD 2,709,746 3,357,280	% of Shareholders Equity  4.85  4.85  71.21  % of Shareholders Equity  0.15 0.15
Holdings	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE (439,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A <sup>(c)(d)</sup> Commonwealth Bank of Australia 144A <sup>(c)(d)</sup> Macquarie Bank Ltd. 144A <sup>(d)</sup>	Currency  USD USD USD	2.950% 3.610% 3.624%	Maturity Date <sup>(b)</sup> 22/07/2030 12/09/2034 03/06/2030	Market Value USD  87,107,928  87,107,928  1,279,586,466  Market Value USD  2,709,746 3,357,280 4,151,410	4.85 4.85 71.21 % of Shareholders Equity  0.15 0.15 0.23
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107  TOTAL TRANSFE (cost USD 1,212,4  Holdings  Transferable se Bonds – 20.95% Australia 2,600,000 3,200,000 3,975,000 3,425,000	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE 1439,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A <sup>(c)</sup> (d)  Commonwealth Bank of Australia 144A <sup>(c)</sup> (d)  Macquarie Bank Ltd. 144A <sup>(d)</sup> Macquarie Bank Ltd. 144A <sup>(c)</sup> (d)	Currency  USD USD USD USD USD	2.950% 3.610% 3.624% 3.052%	22/07/2030 12/09/2034 03/06/2030 03/03/2036	87,107,928 87,107,928 87,107,928 1,279,586,466 Market Value USD 2,709,746 3,357,280 4,151,410 3,336,738	% of Shareholders Equity  4.85  71.21  Shareholders Equity  0.15 0.19 0.22 0.18
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107  TOTAL TRANSFE (cost USD 1,212,4  Holdings  Transferable se Bonds – 20.95% Australia 2,600,000 3,200,000 3,975,000 3,425,000	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS (1928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE (1939,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A <sup>(c)</sup> (d)  Commonwealth Bank of Australia 144A <sup>(c)</sup> (d)  Macquarie Bank Ltd. 144A <sup>(c)</sup> (d)  Macquarie Bank Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)	Currency  USD USD USD	2.950% 3.610% 3.624%	Maturity Date <sup>(b)</sup> 22/07/2030 12/09/2034 03/06/2030	Market Value USD  87,107,928  87,107,928  1,279,586,466  Market Value USD  2,709,746 3,357,280 4,151,410	% of Shareholders Equity  4.85  4.85  71.21  % of Shareholders Equity  0.15 0.15 0.25 0.16 0.15 0.20 0.16
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107  TOTAL TRANSFE (cost USD 1,212,4  Holdings  Transferable se Bonds – 20.95% Australia 2,600,000 3,200,000 3,975,000 3,425,000	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE 1439,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A <sup>(c)</sup> (d)  Commonwealth Bank of Australia 144A <sup>(c)</sup> (d)  Macquarie Bank Ltd. 144A <sup>(d)</sup> Macquarie Bank Ltd. 144A <sup>(c)</sup> (d)	Currency  USD USD USD USD USD	2.950% 3.610% 3.624% 3.052%	22/07/2030 12/09/2034 03/06/2030 03/03/2036	87,107,928 87,107,928 87,107,928 1,279,586,466 Market Value USD 2,709,746 3,357,280 4,151,410 3,336,738	% or Shareholders Equity  4.85  4.85  71.21  % or Shareholders Equity  0.15 0.15 0.23 0.16 0.08
Holdings  Mutual Funds – Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107  TOTAL TRANSFE (cost USD 1,212,4  Holdings  Transferable se Bonds – 20,95% Australia 2,600,000 3,975,000 3,425,000 1,400,000	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS 1,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE 1,439,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A <sup>(c)</sup> (d)  Commonwealth Bank of Australia 144A <sup>(c)</sup> (d)  Macquarie Bank Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)	Currency  USD USD USD USD USD USD USD USD	2.950% 3.610% 3.624% 3.052% 1.340%	22/07/2030 12/09/2034 03/06/2030 03/03/2036 12/01/2027	87,107,928 87,107,928 87,107,928 1,279,586,466 Market Value USD 2,709,746 3,357,280 4,151,410 3,336,738 1,387,554	% of Shareholders Equity  4.85  4.85  71.21  % of Shareholders Equity  0.15 0.13 0.23 0.116 0.06 0.06
Holdings	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS 1,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE 1,439,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A <sup>(c)</sup> (d)  Commonwealth Bank of Australia 144A <sup>(c)</sup> (d)  Macquarie Bank Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)	Currency  USD USD USD USD USD USD USD USD USD	2.950% 3.610% 3.624% 3.052% 1.340% 3.763%	22/07/2030 12/09/2034 03/06/2030 03/03/2036 12/01/2027 28/11/2028	Market Value USD  87,107,928  87,107,928  1,279,586,466  Market Value USD  2,709,746 3,357,280 4,151,410 3,336,738 1,387,554 1,098,230	% o Shareholders Equity  4.88  71.2  % o Shareholders Equity  0.18 0.23 0.14 0.08 0.00 0.00
Holdings	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE 1439,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A <sup>(c)</sup> (d)  Commonwealth Bank of Australia 144A <sup>(c)</sup> (d)  Macquarie Bank Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Newcrest Finance Pty Ltd. 144A <sup>(d)</sup>	Currency  USD USD USD USD USD USD USD USD USD US	2.950% 3.610% 3.624% 3.052% 1.340% 3.763% 3.250%	22/07/2030 12/09/2034 03/06/2030 03/03/2036 12/01/2027 28/11/2028 13/05/2030	87,107,928 87,107,928 1,279,586,466 Market Value USD  2,709,746 3,357,280 4,151,410 3,336,738 1,387,554 1,098,230 1,218,908	% o Shareholders Equity  4.85  71.21  % o Shareholders Equity  0.15 0.15 0.23 0.16 0.06 0.06 0.07 0.22
(cost USD 1,125,:  Holdings  Mutual Funds — Ireland 87,107,928  TOTAL MUTUAL (cost USD 87,107  TOTAL TRANSFE (cost USD 1,212,:  Holdings  Transferable se Bonds — 20.95% Australia	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS 1,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE 1,439,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A <sup>(e)</sup> (d)  Commonwealth Bank of Australia 144A <sup>(e)</sup> (d)  Macquarie Bank Ltd. 144A <sup>(e)</sup> (d)  Macquarie Bank Ltd. 144A <sup>(e)</sup> (d)  Macquarie Group Ltd. 144A <sup>(e)</sup> (d)  Macquarie Group Ltd. 144A <sup>(e)</sup> (d)  Newcrest Finance Pty Ltd. 144A <sup>(e)</sup> (d)  Westpac Banking Corp. (e)	Currency  USD USD USD USD USD USD USD USD USD US	2.950% 3.610% 3.624% 3.052% 1.340% 3.763% 3.250% 2.668%	22/07/2030 12/09/2034 03/06/2030 03/03/2036 12/01/2027 28/11/2028 13/05/2030 15/11/2035	87,107,928 87,107,928 87,107,928 1,279,586,466 Market Value USD  2,709,746 3,357,280 4,151,410 3,336,738 1,387,554 1,098,230 1,218,908 3,839,953 21,099,819	% o Shareholders Equity 4.88 4.88 71.2 % o Shareholders Equity 0.18 0.23 0.18 0.00 0.00 0.00 0.00 0.22 1.11
Holdings	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE 1439,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A <sup>(c)</sup> (d)  Commonwealth Bank of Australia 144A <sup>(c)</sup> (d)  Macquarie Bank Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Newcrest Finance Pty Ltd. 144A <sup>(d)</sup>	Currency  USD USD USD USD USD USD USD USD USD US	2.950% 3.610% 3.624% 3.052% 1.340% 3.763% 3.250%	22/07/2030 12/09/2034 03/06/2030 03/03/2036 12/01/2027 28/11/2028 13/05/2030	87,107,928 87,107,928 87,107,928 1,279,586,466 Market Value USD  2,709,746 3,357,280 4,151,410 3,336,738 1,387,554 1,098,230 1,218,908 3,839,953	% of Shareholders Equity  4.85  71.21  % of Shareholders Equity  0.15 0.19 0.23 0.18 0.08 0.06 0.07 0.21
Holdings	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS (1928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE (1939,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A <sup>(c)</sup> (d)  Commonwealth Bank of Australia 144A <sup>(c)</sup> (d)  Macquarie Bank Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Newcrest Finance Pty Ltd. 144A <sup>(d)</sup> Westpac Banking Corp. (c)  Bacardi Ltd. 144A <sup>(d)</sup>	USD USD USD USD USD USD USD USD USD USD	2.950% 3.610% 3.624% 3.052% 1.340% 3.763% 3.250% 2.668%	22/07/2030 12/09/2034 03/06/2030 03/03/2036 12/01/2027 28/11/2028 13/05/2030 15/11/2035	87,107,928 87,107,928 87,107,928 1,279,586,466 Market Value USD  2,709,746 3,357,280 4,151,410 3,336,738 1,218,908 3,839,953 21,099,819 3,100,034	% or Shareholders Equity  4.85  71.21  % or Shareholders Equity  0.15 0.15 0.12 0.06 0.06 0.07 0.21 1.17
Holdings	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE 1439,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A(e)(d)  Commonwealth Bank of Australia 144A(e)(d)  Macquarie Bank Ltd. 144A(e)(d)  Macquarie Bank Ltd. 144A(e)(d)  Macquarie Group Ltd. 144A(e)(d)  Macquarie Group Ltd. 144A(e)(d)  Newcrest Finance Pty Ltd. 144A(d)  Westpac Banking Corp.(c)  Bacardi Ltd. 144A(d)  Glencore Finance Canada Ltd. 144A(d)	USD USD USD USD USD USD USD USD USD USD	2.950% 3.610% 3.624% 3.052% 1.340% 3.763% 3.250% 2.668%	22/07/2030 12/09/2034 03/06/2030 03/03/2036 12/01/2027 28/11/2028 13/05/2030 15/11/2035	87,107,928 87,107,928 87,107,928 1,279,586,466 Market Value USD  2,709,746 3,357,280 4,151,410 3,336,738 1,387,554 1,098,230 1,218,908 3,839,953 21,099,819 3,100,034	% of Shareholders' Equity  4.85  71.21  \$\frac{4}{3} \text{ of Shareholders' Equity}\$  0.15 0.19 0.23 0.18 0.08 0.06 0.07 0.21 1.17 0.17
Holdings	Security Description  4.85%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS (1928)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE (1939,300)  Security Description  curities dealt in another regulated market  Australia & New Zealand Banking Group Ltd. 144A <sup>(c)</sup> (d)  Commonwealth Bank of Australia 144A <sup>(c)</sup> (d)  Macquarie Bank Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Macquarie Group Ltd. 144A <sup>(c)</sup> (d)  Newcrest Finance Pty Ltd. 144A <sup>(d)</sup> Westpac Banking Corp. (c)  Bacardi Ltd. 144A <sup>(d)</sup>	USD USD USD USD USD USD USD USD USD USD	2.950% 3.610% 3.624% 3.052% 1.340% 3.763% 3.250% 2.668%	22/07/2030 12/09/2034 03/06/2030 03/03/2036 12/01/2027 28/11/2028 13/05/2030 15/11/2035	87,107,928 87,107,928 87,107,928 1,279,586,466 Market Value USD  2,709,746 3,357,280 4,151,410 3,336,738 1,218,908 3,839,953 21,099,819 3,100,034	% of

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)					
Cayman Islands	,					
2,850,000	Avolon Holdings Funding Ltd. 144A <sup>(d)</sup>	USD	3.950%	01/07/2024	3,033,226	0.17
	Avolon Holdings Funding Ltd. 144A <sup>(d)</sup>	USD	4.250%	15/04/2026	1,590,198	0.09
1,700,000	Avolon Holdings Funding Ltd. 144A <sup>(d)</sup>	USD	3.250%	15/02/2027	1,744,302	0.10
France					6,367,726	0.36
1,650,000	BNP Paribas S.A. 144A(c)(d)	USD	2.219%	09/06/2026	1,706,645	0.10
	BNP Paribas S.A. 144A <sup>(c)(d)</sup> BNP Paribas S.A. 144A <sup>(c)(d)</sup>	USD USD	1.323% 4.375%	13/01/2027 01/03/2033	3,733,400 3,292,680	0.21 0.18
	BPCE S.A. 144A <sup>(d)</sup>	USD	4.000%	12/09/2023	4,202,406	0.16
	BPCE S.A. 144A <sup>(c)(d)</sup>	USD	1.652%	06/10/2026	4,862,490	0.27
	Credit Agricole S.A. 144A <sup>(d)</sup>	USD	3.250%	04/10/2024	3,882,060	0.22
	Credit Agricole S.A. 144A <sup>(c)(d)</sup>	USD	1.907%	16/06/2026	1,484,104	0.08
	Credit Agricole S.A. 144A <sup>(c)(d)</sup>	USD	1.247%	26/01/2027	6,125,042	0.34
	Electricite de France S.A. 144A <sup>(d)</sup> Societe Generale S.A. 144A <sup>(c)</sup> (d)	USD USD	6.950% 1.488%	26/01/2039	2,354,352	0.13 0.23
4,050,000	Societe Generale S.A. 144A****	080	1.466%	14/12/2026	4,028,413 35,671,592	1.99
Germany					35,671,592	
	Deutsche Bank AG <sup>(c)</sup>	USD	2.222%	18/09/2024	2,415,447	0.13
7,200,000	Deutsche Bank AG <sup>(c)</sup>	USD	2.129%	24/11/2026	7,320,600	0.41
					9,736,047	0.54
Hong Kong 1,500,000	AIA Group Ltd. 144A <sup>(d)</sup>	USD	3.600%	09/04/2029	1,643,655	0.09
Mexico	Trust Fibra Uno	USD	E 2500/	45/40/0004	411.277	0.00
Netherlands	Trust Fibra Offo	050	5.250%	15/12/2024	411,277	0.02
	Enel Finance International NV 144A <sup>(d)</sup>	USD	4.250%	14/09/2023	1,404,585	0.08
	Prosus NV 144A <sup>(d)</sup>	USD	3.680%	21/01/2030	381,960	0.02
2,075,000	Syngenta Finance NV 144A <sup>(d)</sup>	USD	4.441%	24/04/2023	2,181,074	0.12
1,025,000	Syngenta Finance NV 144A <sup>(d)</sup>	USD	4.892%	24/04/2025	1,112,207	0.06
					5,079,826	0.28
Supranationals 5,400,000	NXP BV Via NXP Funding LLC Via NXP USA, Inc. 144A <sup>(d)</sup>	USD	2.500%	11/05/2031	5,442,822	0.30
Switzerland	C (1)(C)(d)	1100	0.0004	10/04/0000	0.004.040	0.10
	Credit Suisse Group AG 144A <sup>(c)(d)</sup> Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD USD	3.869% 4.194%	12/01/2029 01/04/2031	2,394,942 4,721,877	0.13 0.26
	Credit Suisse Group AG 144A <sup>(c)</sup> (d)	USD	3.091%	14/05/2032	2,665,688	0.15
	UBS Group AG 144A <sup>(c)(d)</sup>	USD	1.364%	30/01/2027	4,088,028	0.23
	·				13,870,535	0.77
United Arab Emira	ates					
•	Dolphin Energy Ltd., LLC	USD	5.500%	15/12/2021	308,366	0.02
United Kingdom	HSBC Holdings Plc. <sup>(c)</sup>	USD	6.375%	Porn	2,108,943	0.12
1,900,000	Lloyds Banking Group Plc. (c)	USD	7.500%	Perp. Perp.	2,106,943	0.12
	Royalty Pharma Plc. 144A <sup>(d)</sup>	USD	1.200%	02/09/2025	695,415	0.04
	Royalty Pharma Plc. 144A <sup>(d)</sup>	USD	1.750%	02/09/2027	991,110	0.06
800,000	Vodafone Group Plc.	USD	5.000%	30/05/2038	973,968	0.05
					6,906,186	0.39
United States 1,800,000	7-Eleven, Inc. 144A <sup>(d)</sup>	USD	0.950%	10/02/2026	1,767,816	0.10
	AbbVie, Inc.	USD	4.050%	21/11/2039	10,579,512	0.59
	American International Group, Inc.	USD	4.375%	30/06/2050	2,557,874	0.14
	Amgen, Inc.	USD	4.400%	01/05/2045	2,279,024	0.13
	Arch Capital Finance LLC	USD	4.011%	15/12/2026	3,512,207	0.20
1,225,000		USD	4.900%	15/06/2042	1,454,161	0.08
000 000		USD USD	4.850% 1.950%	15/07/2045	946,864	0.05 0.20
800,000	Aviation Capital Group LLC 144A(u)		1.950%	30/01/2026	3,629,962	0.20
3,650,000	Aviation Capital Group LLC 144A <sup>(d)</sup> Bank of America Corn <sup>(c)</sup>			15/03/2025	2 528 271	0.14
3,650,000 2,350,000	Bank of America Corp. (c)	USD	3.458%	15/03/2025 23/01/2026	2,528,271 6.026.578	
3,650,000 2,350,000 5,550,000				15/03/2025 23/01/2026 05/03/2029	6,026,578	0.34
3,650,000 2,350,000 5,550,000 2,250,000	Bank of America Corp. <sup>(c)</sup> Bank of America Corp. <sup>(c)</sup>	USD USD	3.458% 3.366%	23/01/2026		0.14 0.34 0.14 0.01

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C	Continued)					
	Broadcom, Inc.	USD	3.459%	15/09/2026	6,156,927	0.34
	Broadcom, Inc. 144A <sup>(d)</sup>	USD	3.419%	15/04/2033	6,733,056	0.37
	Broadcom, Inc. 144A <sup>(d)</sup>	USD	3.469%	15/04/2034	11,354,470	0.63
	Carrier Global Corp.—Series WI	USD	2.722%	15/02/2030	5,756,856	0.32
9,800,000	Charter Communications Operating LLC Via Charter Communications	LICD	4.5000/	04/02/2024	10 710 651	0.60
6 125 000	Operating Capital Charter Communications Operating LLC Via Charter Communications	USD	4.500%	01/02/2024	10,713,654	0.60
0,125,000	Operating Capital	USD	4.908%	23/07/2025	6,965,595	0.39
2 700 000	Charter Communications Operating LLC Via Charter Communications	OOD	4.30070	25/01/2025	0,505,555	0.55
2,700,000	Operating Capital	USD	4.800%	01/03/2050	2,971,377	0.16
3.825.000	Cheniere Corpus Christi Holdings LLC	USD	3.700%	15/11/2029	4,122,394	0.23
	Citigroup, Inc. (c)	USD	0.776%	30/10/2024	3,090,098	0.17
	Citigroup, Inc. (c)	USD	4.412%	31/03/2031	10,765,964	0.60
	Citigroup, Inc.—Series W <sup>(c)</sup>	USD	4.000%	Perp.	1,552,500	0.09
	Citrix Systems, Inc.	USD	3.300%	01/03/2030	3,538,992	0.20
1,675,000	CMS Energy Corp.(c)	USD	3.750%	01/12/2050	1,690,192	0.09
4,000,000	CoStar Group, Inc. 144A <sup>(d)</sup>	USD	2.800%	15/07/2030	3,993,988	0.22
2,700,000	Dell International LLC Via EMC Corp. 144A <sup>(d)</sup>	USD	5.850%	15/07/2025	3,166,857	0.18
10,200,000	Dell International LLC Via EMC Corp. 144A <sup>(d)</sup>	USD	6.020%	15/06/2026	12,161,868	0.68
475,000	Dell International LLC Via EMC Corp. 144A <sup>(d)</sup>	USD	4.900%	01/10/2026	546,055	0.03
4,325,000	Dell International LLC Via EMC Corp. 144A <sup>(d)</sup>	USD	5.300%	01/10/2029	5,111,674	0.28
300,000	Dell International LLC Via EMC Corp. 144A <sup>(d)</sup>	USD	6.200%	15/07/2030	375,594	0.02
2,175,000	Dentsply Sirona, Inc.	USD	3.250%	01/06/2030	2,297,909	0.13
350,000	Diamondback Energy, Inc.	USD	4.750%	31/05/2025	396,291	0.02
5,575,000	Diamondback Energy, Inc.	USD	3.500%	01/12/2029	5,915,855	0.33
4,400,000	Elanco Animal Health, Inc.	USD	5.272%	28/08/2023	4,757,460	0.26
	Energy Transfer LP	USD	4.950%	15/06/2028	1,205,516	0.07
	Energy Transfer LP—Series 5Y	USD	4.200%	15/09/2023	3,431,872	0.19
	Expedia Group, Inc.	USD	4.500%	15/08/2024	5,309,470	0.30
	Expedia Group, Inc.	USD	3.800%	15/02/2028	5,014,095	0.28
	Expedia Group, Inc. 144A <sup>(d)</sup>	USD	2.950%	15/03/2031	1,797,570	0.10
	GE Capital Funding LLC	USD	4.400%	15/05/2030	3,967,742	0.22
	Glencore Funding LLC 144A <sup>(d)</sup>	USD	4.125%	30/05/2023	3,784,727	0.21
	Glencore Funding LLC 144A <sup>(d)</sup>	USD	4.125%	12/03/2024	4,116,236	0.23
	Glencore Funding LLC 144A <sup>(d)</sup>	USD	4.625%	29/04/2024	1,324,248	0.07
	Global Payments, Inc.	USD	1.200%	01/03/2026	1,984,600	0.11
	Hewlett Packard Enterprise Co.	USD	4.650%	01/10/2024	893,624	0.05
	International Flavors & Fragrances, Inc. 144A <sup>(d)</sup>	USD	1.230%	01/10/2025	2,193,444	0.12
	International Flavors & Fragrances, Inc. 144A <sup>(d)</sup> International Flavors & Fragrances, Inc. 144A <sup>(d)</sup>	USD USD	1.832%	15/10/2027	3,803,848	0.21 0.03
	JPMorgan Chase & Co. <sup>(c)</sup>	USD	3.268% 2.956%	15/11/2040 13/05/2031	546,975	0.35
	JPMorgan Chase & Co. (c)	USD	3.882%	24/07/2038	6,222,180 3,273,955	0.35
	Keurig Dr Pepper, Inc.	USD	4.417%	25/05/2025	3,212,349	0.18
	Keurig Dr Pepper, Inc.	USD	4.597%	25/05/2028	2,741,957	0.15
	Keurig Dr Pepper, Inc.	USD	4.500%	15/11/2045	117,637	0.13
	Los Angeles Unified School District	USD	6.758%	01/07/2034	428,379	0.02
	Marathon Petroleum Corp.	USD	3.800%	01/04/2028	3,805,074	0.21
	Metropolitan Transportation Authority	USD	6.668%	15/11/2039	779,129	0.04
	Metropolitan Transportation Authority	USD	7.336%	15/11/2039	127,503	0.01
	Microchip Technology, Inc.	USD	3.922%	01/06/2021	1,849,977	0.10
	Morgan Stanley <sup>(c)</sup>	USD	4.431%	23/01/2030	2,408,017	0.13
1 100 000	NRG Energy, Inc. 144A <sup>(d)</sup>	USD	3.750%	15/06/2024	1,175,339	0.07
	NRG Energy, Inc. 144A <sup>(d)</sup>	USD	4.450%	15/06/2029	932,246	0.05
	Occidental Petroleum Corp.	USD	5.550%	15/03/2026	963,000	0.05
	Occidental Petroleum Corp.	USD	6.450%	15/09/2036	1,233,375	0.07
	Penske Truck Leasing Co., LP Via PTL Finance Corp. 144A(d)	USD	3.400%	15/11/2026	978,741	0.05
	Regents of the University of California Medical Center Pooled Revenue	USD	6.583%	15/05/2049	376,714	0.02
3,900,000	Sabine Pass Liquefaction LLC	USD	6.250%	15/03/2022	4,018,911	0.22
	Sabine Pass Liquefaction LLC	USD	5.750%	15/05/2024	3,331,789	0.19
2,000,000	Sabine Pass Liquefaction LLC	USD	5.625%	01/03/2025	2,297,320	0.13
3,425,000	Sabine Pass Liquefaction LLC	USD	4.500%	15/05/2030	3,887,204	0.22
	Skyworks Solutions, Inc.	USD	3.000%	01/06/2031	1,014,290	0.06
	State of California	USD	7.625%	01/03/2040	1,437,794	0.08
250,000	State of Illinois	USD	6.725%	01/04/2035	306,846	0.02
	Teachers Insurance & Annuity Association of America 144A <sup>(d)</sup>	USD	4.900%	15/09/2044	1,844,968	0.10
	T-Mobile USA, Inc.	USD	3.000%	15/02/2041	4,066,797	0.23
2,475,000	VEREIT Operating Partnership LP	USD	3.400%	15/01/2028	2,674,139	0.15
3,000	Verizon Communications, Inc.	USD	4.016%	03/12/2029	3,394	0.00

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Cor	ntinued)					
United States -		HOD	4.0000/	45/07/0000	5 500 440	0.04
	00 Vistra Operations Co., LLC 144A <sup>(d)</sup> 00 Wells Fargo & Co. <sup>(c)</sup>	USD USD	4.300% 2.572%	15/07/2029 11/02/2031	5,563,110 5,525,766	0.31 0.31
0,400,00	violit i digit di del	000	2.01270	11/02/2001	258,109,414	14.36
TOTAL BONDS						20.95
(cost USD 359	•				376,590,716	20.93
Non-Agencies Cayman Island	s Asset Backed Obligations – 2.68%					
	00 AIMCO CLO Series 2017-AA "AR" 144A <sup>(c)(d)</sup>	USD	1.238%	20/04/2034	6,309,110	0.35
	00 Bain Capital Credit CLO Ltd. 2019-1A "DR" 144A <sup>(c)(d)</sup>	USD	0.000%	19/04/2034	2,012,074	0.11
	00 Bain Capital Credit CLO Ltd. 2021-1A "A" 144A <sup>(c)(d)</sup>	USD	1.245%	18/04/2034	3,593,498	0.20
	00 Battalion CLO XII Ltd. 2018-12A "A1" 144A <sup>(c)(d)</sup>	USD	1.226%	17/05/2031	3,146,771	0.18
	00 Madison Park Funding XXX Ltd. 2018-30A "A" 144A <sup>(c)(d)</sup> 00 Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A "AR" 144A <sup>(c)(d)</sup>	USD USD	0.934% 1.228%	15/04/2029 20/04/2031	8,855,000 4,203,982	0.49 0.23
	Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A "AR" 144A (c)(d)	USD	0.000%	20/04/2031	3,653,384	0.20
	00 OZLM XVI Ltd. 2017-16A "A1R" 144A <sup>(c)(d)</sup>	USD	1.186%	16/05/2030	2,651,322	0.15
5,500,00	00 Tryon Park CLO Ltd. 2013-1A "A1SR" 144A <sup>(c)(d)</sup>	USD	1.074%	15/04/2029	5,508,410	0.31
					39,933,551	2.22
United States						
	82 Alternative Loan Trust 2006-OA16 "A2" <sup>(c)</sup>	USD	0.282%	25/10/2046	8,684	0.00
	15 Bayview Opportunity Master Fund IVb Trust 2017-SPL4 "A" 144A <sup>(c)(d)</sup>	USD	3.500%	28/01/2055	418,544	0.02
	82 Higher Education Funding I 2014-1 "A" 144A <sup>(c)(d)</sup> 42 SLM Student Loan Trust 2003-1 "A5A" 144A <sup>(c)(d)</sup>	USD USD	1.197% 0.294%	25/05/2034 15/12/2032	2,451,306 2,066,581	0.14 0.12
	32 SLM Student Loan Trust 2007-2 "A4" (c)	USD	0.236%	25/07/2022	2,602,792	0.12
	99 SLM Student Loan Trust 2008-4 "A4"(c)	USD	1.826%	25/07/2022	642,143	0.04
					8,190,050	0.46
	GENCIES ASSET BACKED OBLIGATIONS				49 122 601	2.60
(cost USD 48,0	·				48,123,601	2.68
(cost USD 407	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET ,648,454)				424,714,317	23.63
Other Transfe	erable Securities					
Bonds – 0.78						
United States	76					
3,200,00	00 AbbVie, Inc.	USD	3.200%	21/11/2029	3,438,752	0.19
	00 AbbVie, Inc.	USD	4.250%	21/11/2049	6,641,135	0.37
	00 Glencore Funding LLC 144A <sup>(d)</sup>	USD	1.625%	27/04/2026	1,474,557	0.08
2,500,00	00 Glencore Funding LLC 144A <sup>(d)</sup>	USD	2.850%	27/04/2031	2,493,225	0.14
TOTAL BONDS	8				14,047,669	0.78
(cost USD 13,3					14,047,669	0.78
TOTAL OTHER (cost USD 13,3	R TRANSFERABLE SECURITIES 371,272)				14,047,669	0.78
Time Deposit	rs – 2.69%					
Netherlands						
16,765,32	20 ING Bank NV USD Time Deposit	USD	0.030%	01/06/2021	16,765,320	0.93
United Kingdo			0.0004	0.4/0.0/0.04	04 540 000	4.70
	39 BNP Paribas S.A. USD Time Deposit	USD	0.020%	01/06/2021	31,513,939	1.76
TOTAL TIME D (cost USD 48,2					48,279,259	2.69
MARKET VALU (cost USD 1,68	UE OF INVESTMENTS EXCLUDING DERIVATIVES 31,738,285)				1,766,627,711	98.31
	racts – 0.05%					
Futures Cont				Commitment	Unrealised	% of
Number of	Security Description			Market Value	Gain	Shareholders'
Number of	Security Description  AUD			Market Value USD	Gain USD	Shareholders' Equity

136					Market Value USD	Gain USD	Shareholders' Equity
	CAD Canadian Government Bond 10	0YR Futures 21/09/2021		Long	16,243,225	53,784	0.00
68	EUR German Federal Republic Bono	de 10VP Euturos 08/06/202		Long	14,060,830	80,657	0.01
	GBP	us 1011(1 diales 00/00/202	<u>'</u>	Long	14,000,000	00,007	0.01
6	UK Long Gilt Bond Futures 28/	09/2021		Long	1,080,310	2,251	0.00
135	USD US Treasury Long Bond Future	es 21/09/2021		Long	21,119,063	44,578	0.00
	US Treasury Notes 10YR Futur			Long	62,237,625	92,187	0.01
366	US Treasury Notes 2YR Future	es 30/09/2021		Long	80,783,062	28,594	0.00
333	US Treasury Notes 5YR Future	es 30/09/2021		Long	41,232,164	18,638	0.00
851	US Treasury Ultra Long Bond F	utures 21/09/2021		Long	157,461,594	557,482	0.03
					362,833,508	741,479	0.04
UNREALISED	GAIN ON FUTURES CONT	RACTS				914,064	0.05
					Commitment	Unrealised	% of
Number of Contracts	Security Description				Market Value USD	Loss USD	Shareholders' Equity
(270)	USD	40VD Futures 24/00/2024		Chart	(40.200.502)	(07.446)	(0.00)
	US Treasury Ultra Long Notes LOSS ON FUTURES CONT			Short	(40,266,562)	(27,446) (27,446)	(0.00)
	Specific Futures Contrac					(27,440)	(0.00)
- Class	USD	15 – (0.0170)					
(36)	US Treasury Long Bond Future	es 21/09/2021		Short	(5,631,750)	(12,937)	(0.00)
. ,	US Treasury Notes 10YR Futur			Short	(8,966,437)	(12,538)	(0.00)
(37)	US Treasury Notes 2YR Future	es 30/09/2021		Short	(8,166,594)	(3,469)	(0.00)
(130)	US Treasury Notes 5YR Future	es 30/09/2021		Short	(16,096,641)	(22,344)	(0.00)
(68)	US Treasury Ultra Long Bond F	utures 21/09/2021		Short	(12,582,125)	(50,469)	(0.01)
(46)	US Treasury Ultra Long Notes	10YR Futures 21/09/2021		Short	(6,662,812)	(4,541)	(0.00)
					(58,106,359)	(106,298)	(0.01)
	LOSS ON SHARE CLASS S		NTRACTS			(106,298)	(0.01)
Forward Cur	rency Contracts – (0.62%	)				Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain USD	Shareholders' Equity
CAD	1,254,442	USD	1,003,610		16/06/2021	34,715	0.00
EUR	7,891,392	USD	9,402,207		16/06/2021	200,621	0.01
NOK	7,864,483	USD	940,884		16/06/2021	1,733	0.00
NZD	1,142,554	USD	815,433		16/06/2021	12,661	0.00
SEK	8,989,330	USD	1,066,336		16/06/2021	15,091	0.00
USD	1,191,787	JPY	129,638,656		16/06/2021	13,184	0.00
EUR	21,306,161	USD	25,824,917		25/06/2021	106,495	0.01
USD CAD	153,087,474 3,537,931	GBP USD	107,777,346 2,923,013		05/08/2021 20/08/2021	519,883 5,147	0.03 0.00
UNREALISED	GAIN ON FORWARD CURI	RENCY CONTRACTS				909,530	0.05
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss USD	Shareholders' Equity
AUD	9,525,706	USD	7,345,800		01/06/2021	(4,814)	(0.00)
CAD	6,269,000	USD	5,195,393		01/06/2021	(6,253)	(0.00)
	3,363,263	AUD	4,433,572		01/06/2021	(53,469)	(0.00)
USD	2,164,441	CAD	2,731,069		01/06/2021	(96,191)	(0.01)
USD		USD	815,433		16/06/2021	(2,967)	(0.00)
USD AUD	1,054,196	LICD	0.007.450			(00 405)	
USD AUD JPY	726,732,937	USD	6,687,159		16/06/2021	(80,105)	(0.00)
USD AUD JPY USD	726,732,937 5,398,623	AUD	7,006,958		16/06/2021	(1,621)	(0.00) (0.00)
USD AUD JPY USD USD	726,732,937 5,398,623 6,362,114	AUD CAD	7,006,958 8,047,724		16/06/2021 16/06/2021	(1,621) (299,137)	(0.00) (0.00) (0.02)
USD AUD JPY USD USD USD	726,732,937 5,398,623 6,362,114 1,944,495	AUD CAD EUR	7,006,958 8,047,724 1,621,365		16/06/2021 16/06/2021 16/06/2021	(1,621) (299,137) (28,502)	(0.00) (0.00) (0.02) (0.00)
USD AUD JPY	726,732,937 5,398,623 6,362,114	AUD CAD	7,006,958 8,047,724		16/06/2021 16/06/2021	(1,621) (299,137)	(0.00) (0.00) (0.02)

Forward Currency	y Contracts – (Conti	nued)				Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	y Loss	Shareholders' Equity
USD AUD	528,338,148 5,092,134	EUR USD	443,275,565 3,941,556		25/06/202 20/08/202	,	(0.62) (0.00)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTR	ACTS			(12,063,213)	(0.67)
	ific Forward Curren					(,,	(5111)
		•				Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholders' Equity
EUR SEK	356,034,474 1,538,558	USD USD	424,070,730 184,450		25/06/202 04/08/202		0.51 0.00
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTRA	ACTS HELD FOR HEDGING PURP	OSES		9,254,219	0.51
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholders' Equity
USD	12,556,385	EUR	10,375,627		25/06/202	, , ,	(0.00)
GBP CHF	25,129,147 73,582,470	USD USD	35,697,817 81,834,498		05/08/202 09/08/202	,	(0.01)
UNREALISED LOS		RENCY CONTR	ACTS HELD FOR HEDGING PURP	OSES		(203,174)	(0.01)
Options – (0.10%)	)						
					Unrealised Gain/(Loss) I	Market Value	% of Shareholders'
Holdings	Security Description				USD	USD	Equity
	Purchased Option	ıs					
800,000	EUR Put 6 month EURIBO	D Swantion	Expires 01/06/2021	Strike 0.33	18,879	54,236	0.01
1,000,000	Put 6 month EURIBO		Expires 25/06/2021	Strike 0.47	(1,509)	28,428	0.00
1,000,000	Put 6 month EURIBO	OR Swaption	Expires 30/06/2021	Strike 0.58	(16,195)	9,981	0.00
1,350,000	Put 6 month EURIBO	OR Swaption	Expires 06/07/2021	Strike 0.67	(13,781)	7,157	0.00
7,740,000	Put 6 month EURIBO		Expires 19/08/2021	Strike 0.17	(17,572)	19,341	0.00
9,730,000	Put 6 month EURIBO	•	Expires 19/08/2021	Strike 0.17	(16,855)	24,313	0.00
4,270,000	Put 6 month EURIBO	OK Swaption	Expires 20/08/2021	Strike 0.17	(8,451)	10,840	0.00
					(55,484)	154,296	0.01
1,110,000	GBP Put 6 month LIBOR	Swaption	Expires 01/07/2021	Strike 1.39	(19,279)	7,260	0.00
005 000 000	JPY	0	F 07/07/0004	Oteller O.OF	(40,007)	0.400	0.00
265,220,000 494,880,000	Put 6 month LIBOR 5 Put 6 month LIBOR 5		Expires 07/07/2021 Expires 26/05/2022	Strike 0.65 Strike 0.43	(18,637) (701)	2,129 85,606	0.00 0.01
			•		(19,338)	87,735	0.01
	USD				· · · · · · · · · · · · · · · · · · ·		
40,570,000	Call 3 month LIBOR	Swaption	Expires 20/04/2022	Strike 0.83	(20,349)	272,598	0.02
10,800,000	Call 3 month LIBOR	Swaption	Expires 14/11/2022	Strike 0.70	(72,121)	37,191	0.00
20,710,000	Put 3 month LIBOR S	•	Expires 10/08/2021	Strike 0.75	131,231	236,852	0.01
4,670,000 3,170,000	Put 3 month LIBOR 3 Put 3 month LIBOR 3	•	Expires 15/11/2021 Expires 18/11/2021	Strike 1.11 Strike 1.20	(11,155) (3,522)	34,050 19,143	0.00 0.00
0,110,000	. at 5 menar 2.2511	отпаравт.	2.50.00 10,11,2021	Jan. 1.20	24,084	599,834	0.03
TOTAL PURCHASE						040 425	0.05
(cost USD 919,142)	Written Options					849,125	0.05
_	EUR						
(7,970,000)	Call 6 month EURIB	•	Expires 28/05/2021	Strike 0.16	9,810	(36,384)	(0.00)
(7,970,000) (7,970,000)	Call 6 month EURIB	•	Expires 07/06/2021	Strike 0.11 Strike 0.18	33,129	(14,700)	(0.00)
(7,970,000)	Call 6 month EURIBO Call 6 month EURIBO	•	Expires 14/06/2021 Expires 21/06/2021	Strike 0.16	(16,938) (49,545)	(67,077) (101,004)	(0.00) (0.01)
(5,930,000)	Call 6 month EURIB	•	Expires 10/02/2022	Strike 0.22	14,793	(115,910)	(0.01)
(7,680,000)	Call 6 month EURIB	•	Expires 10/02/2022	Strike 0.22	(564)	(150,116)	(0.01)
(3,450,000)	Call 6 month EURIB	•	Expires 10/02/2022	Strike 0.22	376	(67,435)	(0.00)
(11,340,000)	Call 6 month EURIB	•	Expires 14/02/2022	Strike 0.11	(9,189)	(112,215)	(0.01)
(11,340,000)	Call 6 month EURIB	•	Expires 14/02/2022	Strike 0.11	(13,442)	(112,215)	(0.01)
(13,700,000) (9,250,000)	Call 6 month EURIBO Call 6 month EURIBO	•	Expires 14/02/2022 Expires 14/02/2022	Strike 0.11 Strike 0.11	(2,503) (2,813)	(135,569) (91,534)	(0.01) (0.01)
(7,970,000)	Put 6 month EURIBO	•	Expires 14/02/2022 Expires 28/05/2021	Strike 0.11	(2,613) 46,193	(91,534)	(0.01)
(1,310,000)	i at o month LOND	οι τονναμιίοι ι	Expires 20/03/2021	Ou inc 0.10	40,133	(1)	(0.00)

Options – (Contin	acaj				Unrealised Gain/(Loss)	Market Value	% of Shareholders
Holdings	Security Description				USD	USD	Equit
	Written Options – (Continued) EUR – (Continued)						
(7,970,000)	Put 6 month EURIBOR Swaption	Expires 07/06/2021	Strike 0.11		19,626	(28,202)	(0.00
(7,970,000)	Put 6 month EURIBOR Swaption	Expires 14/06/2021	Strike 0.18		36,376	(13,763)	(0.00
(7,970,000)	Put 6 month EURIBOR Swaption	Expires 21/06/2021	Strike 0.22		39,105	(12,354)	(0.00
(7,740,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.02		6,543	(7,654)	(0.00
(9,730,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.03		5,793	(9,794)	(0.00)
(7,740,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.09		10,800	(11,916)	(0.00)
(9,730,000) (4,270,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.10 Strike 0.02		10,455 3,521	(15,126)	(0.00)
(4,270,000)	Put 6 month EURIBOR Swaption	Expires 20/08/2021 Expires 20/08/2021	Strike 0.02 Strike 0.09		4,783	(4,300) (6,688)	(0.00)
(6,700,000)	Put 6 month EURIBOR Swaption	Expires 15/11/2021	Strike 0.05		13,237	(32,963)	(0.00)
(4,560,000)	Put 6 month EURIBOR Swaption	Expires 18/11/2021	Strike 0.08		6,312	(17,078)	(0.00)
(5,930,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22		16,586	(114,116)	(0.01)
(7,680,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22		44,754	(147,793)	(0.01)
(3,450,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22		19,265	(66,391)	(0.00)
(11,340,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11		25,855	(77,172)	(0.00)
(11,340,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11		30,354	(77,172)	(0.00)
(13,700,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11		20,289	(93,232)	(0.01)
(9,250,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11		15,103	(62,949)	(0.00)
(8,710,000)	Put 6 month EURIBOR Swaption	Expires 26/05/2022	Strike 0.11		1,390	(87,660)	(0.00)
					339,454	(1,890,483)	(0.10)
(7, 470, 000)	USD		0 4.00		(10.017)	(77 700)	(0.04)
(7,470,000)	Call 3 month LIBOR Swaption	Expires 28/05/2021	Strike 1.68		(19,247)	(77,793)	(0.01)
(7,470,000)	Call 3 month LIBOR Swaption	Expires 07/06/2021	Strike 1.58		28,520	(31,707)	(0.00)
(7,470,000)	Call 3 month LIBOR Swaption	Expires 17/06/2021	Strike 1.62		250	(59,603)	(0.01)
(7,470,000)	Call 3 month LIBOR Swaption	Expires 24/06/2021 Expires 20/04/2022	Strike 1.60 Strike 0.63		(1,772)	(56,900)	(0.00)
(60,860,000) (2,100,000)	Call 3 month LIBOR Swaption	Expires 20/04/2022 Expires 14/11/2022	Strike 0.63		18,701 80,698	(225,572)	(0.01) (0.00)
(7,470,000)	Call 3 month LIBOR Swaption Put 3 month LIBOR Swaption	Expires 14/11/2022 Expires 28/05/2021	Strike 1.68		58,545	(28,381) (1)	(0.00)
(5,200,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.91		33,861	(979)	(0.00)
(5,610,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.98		30,840	(15)	(0.00)
(7,470,000)	Put 3 month LIBOR Swaption	Expires 07/06/2021	Strike 1.58		35,656	(24,571)	(0.00)
(7,470,000)	Put 3 month LIBOR Swaption	Expires 17/06/2021	Strike 1.62		26,584	(33,270)	(0.00)
(7,470,000)	Put 3 month LIBOR Swaption	Expires 24/06/2021	Strike 1.60		8,600	(46,528)	(0.00)
(6,270,000)	Put 3 month LIBOR Swaption	Expires 25/06/2021	Strike 1.10		24,966	(3,719)	(0.00)
(6,200,000)	Put 3 month LIBOR Swaption	Expires 30/06/2021	Strike 1.25		25,374	(1,287)	(0.00)
(1,470,000)	Put 3 month LIBOR Swaption	Expires 01/07/2021	Strike 2.44		23,510	(745)	(0.00)
(1,480,000)	Put 3 month LIBOR Swaption	Expires 06/07/2021	Strike 2.40		20,370	(1,386)	(0.00)
(1,470,000)	Put 3 month LIBOR Swaption	Expires 07/07/2021	Strike 2.35		19,156	(2,379)	(0.00)
(20,710,000)	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 0.88		(81,929)	(146,130)	(0.01)
(20,710,000)	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 1.01		(41,673)	(83,093)	(0.01)
					291,010	(824,059)	(0.05)
TOTAL WRITTEN O						(2,714,542)	(0.15)
TOTAL OPTIONS							
(cost USD (2,425,86	54))					(1,865,417)	(0.10)
Swap Contracts –	- 0.15%						
Net Local	-					Unrealised	% of
Notional						Gain	Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
161 220 000	Interest Rate Swaps	Fixed 0.1009/		ALID	22/02/2022	35.454	0.00
161,320,000 33,660,000	Floating (AUD 3 month BBSW) Fixed 0.400%	Fixed 0.190% Floating (AUD 3 month BBSW)		AUD AUD	22/02/2023 15/09/2024	35,454 47,672	0.00
	Floating (AUD 6 month BBSW)	Fixed 1.500%		AUD	02/02/2031	42,063	0.00
9 660 000	Floating (AUD 6 month BBSW)	Fixed 1.500% Fixed 2.500%		AUD	24/02/2031	234,179	0.00
9,660,000 43,980,000				AUD	16/06/2031	61,791	0.00
43,980,000		FIXed 1.000%				0.,.01	
43,980,000 6,880,000	Floating (AUD 6 month BBSW)	Fixed 1.000% Floating (AUD 6 month BBSW)		ALID	24/02/2041	20 972	0 00
43,980,000 6,880,000 13,920,000	Floating (AUD 6 month BBSW) Fixed 2.750%	Floating (AUD 6 month BBSW)		AUD BRL	24/02/2041 02/01/2025	20,972 88.518	
43,980,000 6,880,000	Floating (AUD 6 month BBSW)			AUD BRL CAD	24/02/2041 02/01/2025 28/02/2023	20,972 88,518 69,945	0.01
43,980,000 6,880,000 13,920,000 20,803,827	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 6.320%	Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI)		BRL	02/01/2025	88,518	0.01 0.01
43,980,000 6,880,000 13,920,000 20,803,827 130,600,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 6.320% Floating (CAD 3 month CDOR)	Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Fixed 0.804%		BRL CAD	02/01/2025 28/02/2023	88,518 69,945	0.01 0.01 0.01
43,980,000 6,880,000 13,920,000 20,803,827 130,600,000 256,180,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)	Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750%		BRL CAD CAD	02/01/2025 28/02/2023 01/03/2023	88,518 69,945 95,033	0.01 0.01 0.01 0.00
43,980,000 6,880,000 13,920,000 20,803,827 130,600,000 256,180,000 26,380,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)	Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.000%		BRL CAD CAD CAD	02/01/2025 28/02/2023 01/03/2023 16/06/2026	88,518 69,945 95,033 18,916	0.00 0.01 0.01 0.01 0.00 0.01
43,980,000 6,880,000 13,920,000 20,803,827 130,600,000 256,180,000 26,380,000 17,500,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)	Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.000% Fixed 1.250%		BRL CAD CAD CAD CAD	02/01/2025 28/02/2023 01/03/2023 16/06/2026 16/06/2031	88,518 69,945 95,033 18,916 82,836	0.01 0.01 0.01 0.00 0.01

Swap Contracts - (Continued)

1,000,000

1,300,000

206,025,000

35,200,000

37,625,000

International Bond)

International Bond)

Floating (Indonesia Government International Bond)

Floating (The Markit CDX North America

Investment Grade 35 Version 1 Index)

Floating (The Markit CDX North America Investment Grade 36 Version 1 Index)

Floating (Saudi Government

Investment Grade 34 Index) Floating (The Markit CDX North America

Net Local Notional					Unrealised Gain	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
	Interest Rate Swaps – (Continued)					
15,860,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	17/05/2026	32,563	0.00
19,320,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)	EUR	16/06/2026	73,269	0.01
21,580,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	16/06/2026	43,129	0.00
47,400,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	15/09/2026	90,561	0.01
6,850,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	16/02/2027	25,039	0.00
7,240,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)	EUR	16/06/2028	39,700	0.00
29,610,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	16/06/2028	147,307	0.01
2,850,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2036	55,033	0.00
28,020,000	Fixed 0.260%	Floating (EUR 6 month EURIBOR)	EUR	21/05/2040	1,535,739	0.09
1,600,000	Fixed 0.250%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2041	45,061	0.00
16,620,000	Fixed 0.000%	Floating (GBP 1 month SONIA)	GBP	16/06/2024	18,407	0.00
20,360,000	Fixed 1.000%	Floating (GBP 1 month SONIA)	GBP	26/01/2031	16,073	0.00
12,740,000	Fixed 1.000%	Floating (GBP 1 month SONIA)	GBP	10/02/2031	7,421	0.00
18,320,000	Fixed 0.250%	Floating (GBP 1 month SONIA)	GBP	16/06/2031	79,316	0.01
8,000,000	Floating (GBP 1 month SONIA)	Fixed 0.500%	GBP	16/06/2041	64,715	0.00
2,090,000	Floating (GBP 1 month SONIA)	Fixed 1.000%	GBP	16/06/2051	39,815	0.00
487,550,000	Floating (JPY 6 month LIBOR)	Fixed 0.000%	JPY	16/06/2026	2,196	0.00
12,325,040,000	Fixed 1.250%	Floating (KRW 3 month LIBOR)	KRW	15/09/2023	17,941	0.00
5,570,550,000	Fixed 1.500%	Floating (KRW 3 month LIBOR)	KRW	15/09/2026	3,007	0.00
25,040,000	Fixed 6.400%	Floating (MXN 1 month TIIE)	MXN	04/06/2031	37,636	0.00
96,840,000	Fixed 1.240%	Floating (NOK 6 month NIBOR)	NOK	29/10/2030	242,922	0.01
2,620,000	Floating (NZD 3 month NZDBB)	Fixed 3.000%	NZD	16/09/2031	8,341	0.00
52,560,000	Floating (SEK 3 month STIBOR)	Fixed 1.273%	SEK	11/05/2031	4,568	0.00
26,220,000	Floating (USD 3 month LIBOR)	Fixed 0.250%	USD	15/09/2024	3,610	0.00
34,550,000	Floating (USD 3 month LIBOR)	Fixed 2.209%	USD	25/02/2031	73,830	0.01
33,590,000	Floating (USD 3 month LIBOR)	Fixed 2.378%	USD	09/03/2031	305,090	0.02
18,100,000	Fixed 4.000%	Floating (ZAR 3 month JIBAR)	ZAR	16/06/2023	1,957	0.00
28,645,000	Floating (ZAR 3 month JIBAR)	Fixed 6.250%	ZAR	17/06/2026	29,756	0.00
4,725,000	Floating (ZAR 3 month JIBAR)	Fixed 7.750%	ZAR	16/06/2031	6,078	0.00
INDEALISED CAIR	N ON INTEREST RATE SWAPS				3,866,649	0.22
INREALISED GAIR	NON INTEREST RATE SWAPS				3,000,049	0.22
	Credit Default Swaps					
3,000,000	Floating (Unibail-Rodamco-Westfield S.E.)	Fixed 1.000%	EUR	20/06/2024	4,335	0.00
49,225,000	Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2022	39,532	0.00
33,950,000	Investment Grade 28 Version 1 Index) Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2023	227,429	0.01
510,000	Investment Grade 34 Index) Floating (Colombia Government International Bond)	Fixed 1.000%	USD	20/06/2024	1,905	0.00
1,510,000	Floating (Indonesia Government International Bond)	Fixed 1.000%	USD	20/06/2024	30,962	0.00
1,010,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2024	24,783	0.00
130,000	Floating (Saudi Government	Fixed 1.000%	USD	20/06/2024	2,453	0.00

ON CREDIT DEFAULT SWAPS				2,390,218	0.13
D GAIN ON SWAP CONTRACTS				6,256,867	0.35
Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
Interest Rate Swaps					
Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	25/01/2024	(163,863)	(0.01)
Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	24/02/2024	(26,742)	(0.00)
Fixed 1.550%	Floating (AUD 6 month BBSW)	AUD	23/02/2026	(87,056)	(0.01)
Floating (AUD 6 month BBSW)	Fixed 1.240%	AUD	28/10/2030	(304,915)	(0.02)
Floating (AUD 6 month BBSW)	Fixed 1.710%	AUD	21/01/2031	(409,840)	(0.02)
Floating (BRL 1 month BRCDI)	Fixed 3.390%	BRL	03/01/2022	(45,752)	(0.00)
	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW)	Pay Receive  Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 0.500% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Fixed 1.240% Floating (AUD 6 month BBSW) Fixed 1.710%	Pay   Receive   Currency	Pay   Receive   Currency   Maturity Date	D GAIN ON SWAP CONTRACTS   Currency

Fixed 1.000%

Fixed 1.000%

Fixed 1.000%

Fixed 1.000%

Fixed 1.000%

USD

USD

USD

USD

USD

20/12/2024

20/12/2024

20/06/2025

20/12/2025

20/06/2026

6,422

16,444

1,884,762

134,016

17,175

0.00

0.00

0.11

0.01

0.00

Unrealised

Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
	Interest Rate Swaps – (Continued)					
14,175,000	Floating (BRL 1 month BRCDI)	Fixed 4.120%	BRL	03/01/2022	(343)	(0.00)
30,490,000	Fixed 5.800%	Floating (BRL 1 month BRCDI)	BRL	02/01/2023	(2,915)	(0.00)
5,125,000	Floating (BRL 1 month BRCDI)	Fixed 4.230%	BRL	02/01/2023	(18,701)	(0.00)
10,625,000	Floating (BRL 1 month BRCDI)	Fixed 4.930%	BRL	02/01/2024	(59,520)	(0.01)
34,600,000	Floating (BRL 1 month BRCDI)	Fixed 7.370%	BRL	02/01/2024	(6,095)	(0.00)
21,225,000	Fixed 8.495%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	(5,146)	(0.00)
37,870,000	Floating (CAD 3 month CDOR)	Fixed 0.700%	CAD	18/11/2023	(81,288)	(0.01)
3,070,000	Floating (CHF 6 month LIBOR)	Fixed 0.000%	CHF	16/06/2026	(3,821)	(0.00)
7,560,000	Floating (CHF 6 month LIBOR)	Fixed 0.000%	CHF CNY	16/06/2028	(36,039)	(0.00)
42,100,000 12,620,000	Floating (CNY 3 month LIBOR) Fixed 0.000%	Fixed 2.500% Floating (EUR 6 month LIBOR)	EUR	15/09/2023 17/05/2023	(3,833)	(0.00)
8,790,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	16/06/2024	(1,152) (4,251)	(0.00)
51,990,000	Floating (EUR 6 month EURIBOR)	Fixed 0.000% Fixed 0.050%	EUR	21/05/2030	(1,116,979)	(0.06)
16,840,000	Floating (EUR 6 month EURIBOR)	Fixed 0.500%	EUR	12/02/2031	(1,110,979)	(0.00)
7,060,000	Fixed 0.250%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2031	(42,373)	(0.00)
11,500,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2031	(24,282)	(0.00)
21,800,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	15/09/2031	(119,005)	(0.01)
3,120,000	Floating (EUR 6 month EURIBOR)	Fixed 0.219%	EUR	14/02/2032	(9,301)	(0.00)
5,470,000	Fixed 0.900%	Floating (EUR 6 month EURIBOR)	EUR	05/05/2041	(35,151)	(0.00)
410,000	Floating (EUR 6 month EURIBOR)	Fixed 0.000%	EUR	16/06/2051	(5,313)	(0.00)
3,590,000	Floating (GBP 1 month SONIA)	Fixed 0.000%	GBP	16/06/2026	(1,383)	(0.00)
5,500,000	Fixed 0.250%	Floating (GBP 1 month SONIA)	GBP	16/06/2036	(27,677)	(0.00)
1,372,989,871	Fixed 0.250%	Floating (JPY 6 month LIBOR)	JPY	19/03/2030	(7,174)	(0.00)
356,110,000	Fixed 0.500%	Floating (JPY 6 month LIBOR)	JPY	16/06/2051	(30,813)	(0.00)
106,935,000	Fixed 4.700%	Floating (MXN 1 month TIIE)	MXN	14/06/2023	(60)	(0.00)
630,000	Floating (MXN 1 month TIIE)	Fixed 5.550%	MXN	10/06/2026	(857)	(0.00)
30,140,000	Fixed 1.500%	Floating (NOK 6 month NIBOR)	NOK	16/06/2026	(2,600)	(0.00)
48,800,000	Fixed 2.130%	Floating (NOK 6 month NIBOR)	NOK	11/05/2031	(5,121)	(0.00)
76,740,000	Fixed 2.000%	Floating (NOK 6 month NIBOR)	NOK	16/06/2031	(34,380)	(0.00)
49,260,000	Fixed 0.250%	Floating (PLN 3 month WIBOR)	PLN	16/12/2021	(6,511)	(0.00)
54,150,000	Fixed 1.000%	Floating (PLN 6 month WIBOR)	PLN	16/06/2023	(29,679)	(0.00)
9,880,000	Floating (PLN 6 month WIBOR)	Fixed 0.750%	PLN	16/12/2025	(79,539)	(0.01)
293,590,000	Floating (SEK 3 month STIBOR)	Fixed 0.500%	SEK	16/06/2026	(8,076)	(0.00)
59,390,000	Floating (SEK 3 month STIBOR)	Fixed 1.000%	SEK	16/06/2031	(27,807)	(0.00)
201,440,000	Fixed 0.275%	Floating (USD 3 month LIBOR)	USD	03/03/2023	(103,962)	(0.01)
64,000,000	Floating (USD 1 month LIBOR)	Floating (USD 3 month LIBOR)	USD	25/07/2024	(31,359)	(0.00)
23,460,000	Fixed 1.598%	Floating (USD 3 month LIBOR)	USD	11/03/2026	(98,336)	(0.01)
7,690,000	Fixed 0.500%	Floating (USD 3 month LIBOR)	USD	16/06/2026	(30,745)	(0.00)
7,290,000	Fixed 1.500%	Floating (USD 3 month LIBOR)	USD	02/02/2031	(22,722)	(0.00)
530,000	Floating (USD 3 month LIBOR)	Fixed 0.750%	USD	16/06/2031	(1,690)	(0.00)
1,910,000	Fixed 2.500%	Floating (USD 3 month LIBOR)	USD	17/09/2031	(4,985)	(0.00)
42,600,000	Fixed 2.431%	Floating (USD 3 month LIBOR)	USD	25/02/2036	(47,385)	(0.00)
26,470,000	Fixed 2.503%	Floating (USD 3 month LIBOR)	USD	10/03/2036	(175,633)	(0.01)
5,740,000	Fixed 1.250%	Floating (USD 3 month LIBOR)	USD	16/06/2051	(7,805)	(0.00)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(3,569,775)	(0.20)
	Credit Default Swaps					
19,520,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(12,763)	(0.00)
		International Bond)			(===)	()
1,240,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(792)	(0.00)
1,190,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(762)	(0.00)
		International Bond)				
3,970,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(2,568)	(0.00)
250,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(162)	(0.00)
		International Bond)				
540,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(350)	(0.00)
930,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(589)	(0.00)
		International Bond)				
360,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(228)	(0.00)
260,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(159)	(0.00)
1 620 000	Fixed 1 000%	International Bond)	HeD	20/06/2021	(4.002)	(0.00)
1,620,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,003)	(0.00)
530,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(327)	(0.00)
1,260,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(778)	(0.00)
		International Bond)			` '	. ,

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% o Shareholders Equit
Amount			Currency	maturity Date		Lquit
290,000	Credit Default Swaps – (Continued Fixed 1.000%	d) Floating (China Government	USD	20/06/2021	(172)	(0.00
900,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(507)	(0.00
2,500,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(1,477)	(0.00
1,610,000	Floating (Peruvian Government International Bond)	International Bond) Fixed 1.000%	USD	20/06/2024	(5,551)	(0.00
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(28,188)	(0.00
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(3,597,963)	(0.20
Share Class Spec	cific Swap Contracts – 0.00%					•
Net Local Notional					Unrealised Gain	% o Shareholders
Amount	Pay	Receive	Currency	<b>Maturity Date</b>	USD	Equity
	Interest Rate Swaps					
2,160,000	Fixed 1.250%	Floating (CAD 3 month CDOR)	CAD	16/06/2031	854	0.00
3,660,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2023	344	0.00
3,080,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2024	2,589	0.0
4,410,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2026	10,952	0.00
3,210,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2028	18,651	0.00
2,440,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2031	26,894	0.00
340,000	Fixed 0.250%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2041	10,582	0.00
	N ON INTEREST RATE SWAPS HEI				70,866	0.00
	ED GAIN ON SWAPS HELD FOR H				70,866	0.00
	ED GAIN ON SWAFS HELD FOR H	EDGING FURFUSES			· · · · · · · · · · · · · · · · · · ·	
Net Local Notional					Unrealised Loss	% o Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
			,	,		
1,420,000	Interest Rate Swaps Fixed 1.000%	Floating (CAD 3 month CDOR)	CAD	16/06/2026	(1,091)	(0.00
530,000	Fixed 0.000%	Floating (CAD 3 Horitin CDOR) Floating (SONIA O/N DEPOSIT RATES INDEX)	GBP	16/06/2024	(308)	(0.00
760,000	Fixed 0.000%	Floating (SONIA O/N DEPOSIT RATES INDEX)	GBP	16/06/2026	(284)	(0.00
940,000	Fixed 0.250%	Floating (SONIA O/N DEPOSIT RATES INDEX)	GBP	16/06/2031	(4,001)	(0.00
450,000	Fixed 0.500%	Floating (SONIA O/N DEPOSIT RATES INDEX)	GBP	16/06/2041	(3,691)	(0.00
210,000	Fixed 1.000%	Floating (GBP 1 month SONIA)	GBP	16/06/2051	(3,532)	(0.00
140,140,000	Fixed 0.000%	Floating (JPY 6 month LIBOR)	JPY	16/06/2026	(669)	(0.00
UNREALISED LOS	S ON INTEREST RATE SWAPS HE	LD FOR HEDGING PURPOSES			(13,576)	(0.00
	ED LOSS ON SWAPS HELD FOR H				(13,576)	(0.00
MARKET VALUE O	F INVESTMENTS			1	1,766,156,170	98.28
(cost USD 1,679,31						
					00 004 000	4
OTHER ASSETS A	ND LIABILITIES				30,901,896	1.72
OTHER ASSETS A SHAREHOLDERS				1	1,797,058,066	100.0

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 1,681,738,285)	1,766,627,711	98.31
Unrealised gain on futures contracts	914,064	0.05
Unrealised loss on futures contracts	(27,446)	(0.00)
Unrealised loss on share class specific futures contracts	(106,298)	(0.01)
Unrealised gain on forward currency contracts	909,530	0.05
Unrealised loss on forward currency contracts	(12,063,213)	(0.67)
Unrealised gain on forward currency contracts held for hedging purposes	9,254,219	0.51
Unrealised loss on forward currency contracts held for hedging purposes	(203,174)	(0.01)
Market value of purchased options (cost USD 919,142)	849,125	0.05
Market value of written options (cost USD (3,345,006))	(2,714,542)	(0.15)
Unrealised gain on swap contracts	6,256,867	0.35
Unrealised loss on swap contracts	(3,597,963)	(0.20)
Unrealised gain on swaps held for hedging purposes	70,866	0.00
Unrealised loss on swaps held for hedging purposes	(13,576)	(0.00)
Other Assets and Liabilities	30,901,896	1.72
Shareholders' Equity	1,797,058,066	100.00

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

The counterparties for forward currency contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Standard Chartered Bank, State Street Bank & Trust and UBS AG.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and UBS AG.

The counterparties for swap contracts were Barclays Bank Plc., Barclays Capital, Inc., Citibank N.A., Credit Suisse, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A. and UBS AG.

The maximum individual counterparty exposure as at 31 May 2021 is 0.34% of the NAV.

- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (d) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (e) A related party to Goldman Sachs Funds.
- (f) The yield for this fund as at 31 May 2021 was 0.011%.

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

Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Transfor	ahla sa	curities admitted to an official exchange listing					
Bonds – Australia	77.63%						
		Macquarie Group Ltd.	EUR	0.625%	03/02/2027	123,235	0.06
Austria							
		Austria Government Bond 144A <sup>(c)</sup>	EUR	2.100%	20/09/2117	156,826	0.07
		Austria Government Bond 144A <sup>(c)</sup> Erste Group Bank AG <sup>(d)</sup>	EUR EUR	0.850% 6.500%	30/06/2120	86,468	0.04 0.13
		Raiffeisen Bank International AG <sup>(d)</sup>	EUR	2.875%	Perp. 18/06/2032	273,556 263,388	0.13
		Volksbank Wien AG	EUR	0.875%	23/03/2026	244,774	0.11
						1,025,012	0.47
Belgium	200 000	Ageas S.A./NV <sup>(d)</sup>	EUR	1.875%	24/11/2051	242 200	0.11
		Belgium Government Bond	EUR	0.142%	22/10/2031	242,380 1,090,510	0.11
		Belgium Government Bond—Series 80 144A <sup>(c)</sup>	EUR	2.150%	22/06/2066	251,360	0.12
		· ·				1,584,250	0.73
British Vi	rgin Isla	nds					
2	200,000	Huarong Finance 2019 Co., Ltd.	USD	3.375%	24/02/2030	134,000	0.06
Canada	070 000	Canada Government Bond	CAD	2.7500/	01/40/0040	1 000 000	0.43
,	,	Province of Ontario Canada	CAD CAD	2.750% 2.850%	01/12/2048 02/06/2023	1,020,269 303.475	0.47 0.14
		Province of Ontario Canada  Province of Ontario Canada	CAD	4.650%	02/06/2023	108,508	0.14
		Suncor Energy, Inc.	USD	3.600%	01/12/2024	271,912	0.12
		Suncor Energy, Inc.	USD	3.100%	15/05/2025	215,276	0.10
			-			1,919,440	0.88
Cayman I							
	200,000	CK Hutchison International 21 Ltd.	USD	2.500%	15/04/2031	200,588	0.09
China 2.2	210,000	Agricultural Development Bank of China—Series 1906	CNY	3.740%	12/07/2029	352,889	0.16
	800,000	Agricultural Development Bank of China—Series 2004	CNY	2.960%	17/04/2030	1,925,459	0.89
		China Development Bank—Series 1710	CNY	4.040%	10/04/2027	208,122	0.10
4,5	550,000	China Development Bank—Series 1909	CNY	3.500%	13/08/2026	721,074	0.33
2	200,000	China Development Bank—Series 1910	CNY	3.650%	21/05/2029	31,766	0.01
		China Development Bank—Series 1915	CNY	3.450%	20/09/2029	437,864	0.20
		China Development Bank—Series 2010	CNY	3.090%	18/06/2030	1,617,866	0.74
	400,000	China Development Bank—Series 2012 China Government Bond	CNY CNY	3.340%	14/07/2025 04/06/2027	694,336	0.32 0.41
	290,000		CNY	2.850% 3.280%	03/12/2027	883,419 1,479,296	0.41
	850,000		CNY	3.810%	14/09/2050	626,786	0.00
		China Government Bond—Series 1824	CNY	4.080%	22/10/2048	88,467	0.04
		China Government Bond—Series 1827	CNY	3.250%	22/11/2028	656,455	0.30
3,4	490,000	China Government Bond—Series 1906	CNY	3.290%	23/05/2029	556,602	0.26
3,1	160,000	China Government Bond—Series 1907	CNY	3.250%	06/06/2026	503,407	0.23
5,2	200,000	China Government Bond—Series 1910	CNY	3.860%	22/07/2049	850,522	0.39
						11,634,330	5.35
Croatia 1	120,000	Croatia Government International Bond	EUR	1.500%	17/06/2031	151,506	0.07
Denmark							
	,	Danske Bank A/S <sup>(d)</sup>	EUR	1.375%	12/02/2030	774,037	0.36
9	930,000	Denmark Government Bond	DKK	4.500%	15/11/2039	265,049	0.12
						1,039,086	0.48
Finland 5	575,000	SBB Treasury OYJ	EUR	0.750%	14/12/2028	683,147	0.31
France		·	-				
2		AXA S.A. <sup>(d)</sup>	EUR	3.250%	28/05/2049	277,840	0.13
		BNP Paribas S.A. <sup>(d)</sup>	EUR	2.625%	14/10/2027	188,738	0.09
		BNP Paribas S.A. <sup>(d)</sup>	EUR	0.500%	01/09/2028	241,551	0.11
		Caisse Centrale du Credit Immobilier de France S.A.	EUR	(0.374%)	17/01/2024	245,721	0.11
		CNP Assurances	EUR	0.375%	08/03/2028	237,278	0.11
		Credit Agricole S.A.	USD	4.375%	17/03/2025	303,996	0.14
		Credit Agricole S.A. (d) Electricite de France S.A. (d)	EUR EUR	1.625% 2.875%	05/06/2030 Perp.	377,979 249,410	0.17 0.11
		France Government Bond OAT	EUR	0.750%	25/11/2028	895,417	0.11
	_ 50,000		Loit	0.7 00 70	23, 11,2020	550,717	0.41

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
France - (Continu	·					
30,000	France Government Bond OAT	EUR	3.250%	25/05/2045	56,391	0.02
	France Government Bond OAT 144A(c)	EUR	1.750%	25/05/2066	120,716	0.05
	France Treasury Bill BTF	EUR	(0.636%)	04/08/2021	2,667,254	1.23
	La Mondiale SAM	EUR	0.750%	20/04/2026	122,952	0.06
	La Mondiale SAM	EUR	2.125%	23/06/2031	252,509	0.12
100,000		EUR	(0.409%)	21/03/2022	122,056	0.06
	Societe Generale S.A. (d) Societe Generale S.A. (d)	EUR	0.875%	22/09/2028	123,299	0.06
	Societe Generale S.A. 144A <sup>(c)</sup>	EUR USD	1.125% 4.250%	30/06/2031 14/04/2025	362,983 300,110	0.17 0.14
273,000	Societe Generale S.A. 144A		4.250 //	14/04/2023	7,146,200	3.29
Germany					7,140,200	
	Allianz S.E. (d)	EUR	2.625%	Perp.	245,064	0.11
100,000	Bayer AG	EUR	1.375%	06/07/2032	123,002	0.06
650,000	Bundesrepublik Deutschland	EUR	2.500%	15/08/2046	1,215,884	0.56
	Commerzbank AG	EUR	0.100%	11/09/2025	395,517	0.18
	Commerzbank AG <sup>(d)</sup>	EUR	4.000%	05/12/2030	134,125	0.06
400,000		EUR	1.750%	19/11/2030	507,121	0.23
200,000		EUR	0.625%	07/01/2028	256,991	0.12
425,000	Volkswagen Leasing GmbH	EUR .	0.375%	20/07/2026	517,473	0.24
					3,395,177	1.56
Indonesia 310 000	Indonesia Government International Bond	USD	4.125%	15/01/2025	342,772	0.16
		EUR	3.750%	14/06/2028	144,997	0.07
200.000	Indonesia Government International Bond	USD	3.850%	15/10/2030	222,739	0.10
,	Indonesia Government International Bond	USD	4.450%	15/04/2070	225,765	0.10
	Indonesia Government International Bond	USD	3.350%	12/03/2071	198,250	0.09
,	Indonesia Treasury Bond—Series FR73	IDR	8.750%	15/05/2031	189,937	0.09
					1,324,460	0.61
Ireland						
150,000	Abbott Ireland Financing DAC	EUR	0.875%	27/09/2023	187,190	0.09
350,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust	USD	4.625%	01/07/2022	365,208	0.17
	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust	USD	6.500%	15/07/2025	643,109	0.29
	AIB Group Plc. (d)	EUR	0.500%	17/11/2027	364,728	0.17
	AIB Group Plc. <sup>(d)</sup>	EUR	1.875%	19/11/2029	124,848	0.06
	AlB Group Plc. <sup>(d)</sup>	EUR	2.875%	30/05/2031	194,855	0.09
	Bank of Ireland Group Plc. <sup>(d)</sup>	EUR	0.375%	10/05/2027	241,410	0.11
	Bank of Ireland Group Plc. <sup>(d)</sup>	EUR	1.375%	11/08/2031	362,437	0.17
	Dell Bank International DAC	EUR	0.625%	17/10/2022	246,064	0.11
,	Dell Bank International DAC	EUR	1.625%	24/06/2024	445,468	0.20
	GE Capital International Funding Co. Unlimited Co.	USD	4.418%	15/11/2035	233,284	0.11
290,000	Ireland Government Bond	EUR	0.200%	18/10/2030	355,855	0.16
lovael					3,764,456	1.73
<b>Israel</b> 370,000	Israel Government Bond - Fixed—Series 327	ILS	2.000%	31/03/2027	122,379	0.05
310,000	Israel Government International Bond	USD	3.800%	13/05/2060	341,474	0.16
					463,853	0.21
Italy	5 10 A 0 : 05 (d)			_		
,	Enel SpA—Series 6.5Y <sup>(d)</sup>	EUR	1.375%	Perp.	416,178	0.19
	FCA Bank SpA	EUR	0.009%	16/04/2024	395,264	0.18
	Intesa Sanpaolo SpA	EUR	0.625%	24/02/2026	302,468	0.14
1,210,000	Italy Buoni Poliennali Del Tesoro	EUR	0.950%	15/03/2023	1,505,631	0.69
270,000 1,480,000	•	EUR EUR	0.950% 6.000%	01/08/2030 01/05/2031	332,834 2,679,476	0.15 1.23
840,000	(-)	EUR	2.950%	01/09/2038		0.58
	Italy Buoni Poliennali Del Tesoro 144A <sup>(c)</sup>	EUR	2.950%	01/03/2067	1,254,333 157,413	0.58
	Italy Certificati di Credito del Tesoro Via CCTS-eu <sup>(d)</sup>	EUR	1.323%	15/01/2025	230,758	0.07
	UniCredit SpA <sup>(d)</sup>	EUR	1.200%	20/01/2026	309,496	0.11
	UniCredit SpA	EUR	1.800%	20/01/2030	312,960	0.14
	UniCredit SpA <sup>(d)</sup>	EUR	2.731%	15/01/2032	247,568	0.13
					8,144,379	3.75
Japan						
	Asahi Group Holdings Ltd.	EUR	0.010%	19/04/2024	365,695	0.17
269,700,000	Japan Government Bond—Series 14	JPY	0.700%	20/03/2061	2,444,204	1.12

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds - (Contin	· ·					
Japan – (Continue	ed) Japan Government Bond—Series 171	JPY	0.300%	20/12/2039	1,709,063	0.79
482,850,000	•	JPY	0.500%	20/03/2041	4,430,781	2.04
467,000,000	•	JPY	0.100%	20/03/2031	4,254,516	1.96
224,900,000	•	JPY	0.005%	01/05/2023	2,049,911	0.94
168,000,000	Japan Government Bond—Series 70	JPY	0.700%	20/03/2051	1,539,894	0.71
24,845,016	Japan Government CPI Linked Bond—Series 23	JPY	0.100%	10/03/2028	231,245	0.11
222,262,584	•	JPY	0.100%	10/03/2029	2,073,313	0.95
506,200,000	,	JPY	(0.443%)	14/06/2021	4,602,391	2.12
2,424,100,000		JPY	(0.248%)	28/06/2021	22,040,458	10.14
	Japan Treasury Discount Bill—Series 987 Mitsubishi UFJ Financial Group, Inc.	JPY EUR	(0.150%)	26/07/2021	12,231,348	5.63
200,000	Mitsubishi OF3 Financiai Group, Inc.	EUR -	0.339%	19/07/2024	246,514	0.11
					58,219,333	26.79
Jersey 200.000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	198,500	0.09
100,000	* *	GBP	2.500%	15/04/2030	140,904	0.07
175,000	Heathrow Funding Ltd.	GBP	6.750%	03/12/2026	313,364	0.14
325,000	Heathrow Funding Ltd.	GBP	2.625%	16/03/2028	460,498	0.21
175,000	Heathrow Funding Ltd.	EUR	1.125%	08/10/2032	209,302	0.10
					1,322,568	0.61
Kazakhstan						
	KazMunayGas National Co., JSC	USD	6.375%	24/10/2048	263,100	0.12
Luxembourg 150.000	Blackstone Property Partners Europe Holdings SARL	EUR	2.000%	15/02/2024	190,464	0.09
100,000		EUR	1.250%	26/04/2027	124,207	0.06
	Blackstone Property Partners Europe Holdings SARL	EUR	1.095%	04/05/2028	211,517	0.10
	Blackstone Property Partners Europe Holdings SARL	EUR	1.750%	12/03/2029	126,020	0.06
110,000	European Financial Stability Facility	EUR	0.875%	10/04/2035	143,696	0.06
540,000	Gazprom PJSC Via Gaz Capital S.A.	USD	4.950%	23/03/2027	601,466	0.28
150,000	Helvetia Europe S.A. (d)	EUR	2.750%	30/09/2041	195,709	0.09
150,000	Logicor Financing SARL	EUR	0.750%	15/07/2024	185,663	0.08
525,000	Logicor Financing SARL	EUR	1.625%	15/07/2027	672,826	0.31
300,000	Medtronic Global Holdings S.C.A.	EUR	0.375%	07/03/2023	369,407	0.17
					2,820,975	1.30
Mexico		100	5.7500/	05/00/0000	00.504	2.22
	Mexican Bonos—Series M	MXN	5.750%	05/03/2026	60,521	0.03
2,191,900		MXN	10.000%	20/11/2036	138,634	0.06
	Mexico City Airport Trust	USD	5.500% 5.500%	31/07/2047	198,860	0.09
280,000	Mexico City Airport Trust 144A <sup>(c)</sup> Mexico Government International Bond	USD USD	5.500% 2.659%	31/10/2046 24/05/2031	198,818 271.897	0.09 0.13
	Mexico Government International Bond	USD	3.771%	24/05/2031	192,284	0.13
210,000	MEXICO GOVERNMENT INTERNATIONAL BONG	-	3.771/6	24/03/2001		
					1,061,014	0.49
Netherlands 200 000	ABN AMRO Bank NV <sup>(d)</sup>	EUR	2.875%	18/01/2028	253,969	0.12
	ABN AMRO Bank NV <sup>(d)</sup>	EUR	4.375%	Perp.	261,259	0.12
	ABN AMRO Bank NV 144A <sup>(c)</sup>	USD	4.750%	28/07/2025	648,508	0.30
	Airbus S.E.	EUR	2.375%	09/06/2040	274,281	0.12
	Akelius Residential Property Financing BV	EUR	0.750%	22/02/2030	148,891	0.07
	BAT Netherlands Finance BV	EUR	3.125%	07/04/2028	275,424	0.13
	Bayer Capital Corp. BV	EUR	1.500%	26/06/2026	128,347	0.06
100,000	Cooperatieve Rabobank UA	EUR	3.875%	25/07/2023	132,031	0.06
200,000	Iberdrola International BV—Series NC6 <sup>(d)</sup>	EUR	1.450%	Perp.	244,308	0.11
	ING Groep NV	EUR	(0.240%)	20/09/2023	125,138	0.06
,	ING Groep NV <sup>(d)</sup>	EUR	2.125%	26/05/2031	129,005	0.06
	ING Groep NV <sup>(d)</sup>	USD	6.750%	Perp.	220,250	0.10
	JAB Holdings BV	EUR	0.647%	20/12/2027	248,726	0.11
	Lukoil Securities BV	USD	3.875%	06/05/2030	210,938	0.10
	Prosus NV	USD	3.680%	21/01/2030	212,200	0.10
	Stellantis NV	EUR	3.875%	05/01/2026	594,496	0.27
	Stellantis NV	EUR	4.500%	07/07/2028	188,764	0.09
	Technip Energies NV	EUR	1.125%	28/05/2028	212,223	0.10
	Upjohn Finance BV	EUR	1.908%	23/06/2032	383,629	0.18
	Volkswagen International Finance NV <sup>(d)</sup>	EUR	3.500%	Perp.	262,427	0.12
400,000	Wintershall Dea Finance BV	EUR	1.332%	25/09/2028	495,510	0.23

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Bonds - (Conti	nued)					
Netherlands – (Co		FUD	4.0500/	45/04/0000	400.000	0.00
,	WPC Eurobond BV WPC Eurobond BV	EUR EUR	1.350% 0.950%	15/04/2028 01/06/2030	439,626 178,656	0.20 0.08
100,000	6 24656.14 2 1	20.1	0.00070	0.7700,2000	6,268,606	2.89
					0,200,000	2.09
Peru 20.000	Peruvian Government International Bond	USD	3.230%	28/07/2121	16,612	0.01
	Teruvian Government international Bond		3.23070	20/01/2121	10,012	
Portugal 240,000	Portugal Obrigacoes do Tesouro OT 144A <sup>(c)</sup>	EUR	1.950%	15/06/2029	333,508	0.15
Qatar						
	Qatar Government International Bond	USD	5.103%	23/04/2048	260,368	0.12
Romania						
	Romanian Government International Bond	EUR	2.000%	14/04/2033	277,708	0.13
80,000	Romanian Government International Bond	EUR	3.375%	28/01/2050	103,011	0.05
					380,719	0.18
Russia						
4,470,000	Russian Federal Bond - OFZ Bonds—Series 6212	RUB	7.050%	19/01/2028	61,874	0.03
Saudi Arabia						
210,000	Saudi Government International Bond	USD	3.250%	22/10/2030	225,291	0.10
South Korea						
	Inflation Linked Korea Treasury Bond—Series 2606 Korea Treasury Bond—Series 2906	KRW KRW	0.482% 1.875%	10/06/2026 10/06/2029	297,583 554,896	0.14 0.25
	Korea Treasury Bond—Series 2912	KRW	1.375%	10/12/2029	1,004,138	0.46
, , , ,						
					1,856,617	0.85
Spain 100 000	Banco Bilbao Vizcaya Argentaria S.A.	EUR	0.750%	11/09/2022	123,351	0.06
	Banco Bilbao Vizcaya Argentaria S.A. (d)	EUR	0.125%	24/03/2027	242,651	0.11
	Banco Santander S.A.	USD	2.706%	27/06/2024	211,770	0.10
100,000	Banco Santander S.A.	EUR	1.375%	05/01/2026	127,526	0.06
200,000	Banco Santander S.A.	USD	3.306%	27/06/2029	214,944	0.10
	Banco Santander S.A.	USD	2.749%	03/12/2030	391,984	0.18
	CaixaBank S.A.	EUR	1.125%	17/05/2024	251,677	0.12
	CaixaBank S.A. <sup>(d)</sup> CaixaBank S.A. <sup>(d)</sup>	EUR	0.375%	18/11/2026	242,763	0.11
	Cellnex Finance Co. S.A.	EUR EUR	0.750% 1.500%	26/05/2028 08/06/2028	365,023 365,500	0.17 0.17
	Cellnex Finance Co., S.A.	EUR	1.250%	15/01/2029	356,344	0.16
	Cellnex Finance Co., S.A.	EUR	2.000%	15/02/2033	118,256	0.05
150,000	FCC Aqualia S.A.	EUR	2.629%	08/06/2027	201,937	0.09
	FCC Servicios Medio Ambiente Holding SAU	EUR	1.661%	04/12/2026	128,526	0.06
	Spain Government Bond 144A <sup>(c)</sup>	EUR	5.900%	30/07/2026	208,140	0.10
	Spain Government Bond 144A <sup>(c)</sup>	EUR	1.500%	30/04/2027	1,077,747	0.50
	Spain Government Bond 144A <sup>(c)</sup> Spain Government Bond 144A <sup>(c)</sup>	EUR EUR	1.250% 0.100%	31/10/2030 30/04/2031	2,255,845 1,922,797	1.04 0.88
	Spain Government Bond 144A <sup>(c)</sup>	EUR	5.150%	31/10/2044	348,690	0.16
	Spain Government Bond 144A <sup>(c)</sup>	EUR	3.450%	30/07/2066	333,706	0.15
	Telefonica Emisiones S.A.	USD	4.103%	08/03/2027	309,730	0.14
					9,798,907	4.51
Supranationals					•	
-	African Export-Import Bank	USD	2.634%	17/05/2026	202,594	0.09
200,000	African Export-Import Bank	USD	3.798%	17/05/2031	202,776	0.09
	European Investment Bank	EUR	0.125%	20/06/2029	669,300	0.31
	European Investment Bank	EUR	0.200%	17/03/2036	474,372	0.22
	European Investment Bank	EUR	0.481%	14/11/2042	215,158	0.10
	European Union Inter-American Development Bank	EUR USD	0.200% 7.000%	04/06/2036 15/06/2025	579,400 950,920	0.27 0.44
700,000	Social Borolophick Ballix	-	7.00070	. 3, 00, 2020	3,294,520	
0					3,294,320	1.52
Sweden 100.000	Heimstaden Bostad AB	EUR	1.125%	21/01/2026	125,062	0.06
	Volvo Treasury AB	EUR	0.125%	17/09/2024	367,268	0.17
					492,330	0.23
Switzerland					• •	
	Credit Suisse AG	USD	2.950%	09/04/2025	268,310	0.13

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Switzerland – (Co						
	Credit Suisse Group AG <sup>(d)</sup>	EUR	3.250%	02/04/2026	201,471	0.09
	Credit Suisse Group AG(d)	EUR	0.650%	14/01/2028	242,266	0.11
	Credit Suisse Group AG 144A <sup>(c)(d)</sup> UBS AG	USD GBP	2.593%	11/09/2025	678,938	0.31 0.28
425,000	UBS AG	GBP	0.625%	18/12/2023	602,701	
Thailand					1,993,686	0.92
	Thailand Government Bond	THB	3.650%	17/12/2021	475,047	0.22
	Thailand Government Bond	THB	1.875%	17/06/2022	307,295	0.14
17,900,000	Thailand Government Bond	THB	2.400%	17/12/2023	598,586	0.28
12,290,000	Thailand Government Bond	THB	1.600%	17/12/2029	391,883	0.18
					1,772,811	0.82
United Arab Emir						
	Abu Dhabi Crude Oil Pipeline LLC	USD	4.600%	02/11/2047	337,348	0.16
	Abu Dhabi Government International Bond DP World Plc.	USD USD	4.125% 5.625%	11/10/2047 25/09/2048	233,750 245,379	0.11 0.11
200,000	DE WORD FIG.	03D	3.023 /6	23/09/2040		
					816,477	0.38
United Kingdom 230 000	Aviva Plc. (d)	GBP	6.125%	14/11/2036	396,669	0.18
100,000		USD	10.179%	12/06/2021	100.266	0.16
200,000	( )	USD	4.610%	15/02/2023	205,888	0.09
	Barclays Plc. (d)	EUR	3.375%	02/04/2025	199,028	0.09
	Barclays Plc. (d)	GBP	3.750%	22/11/2030	535,886	0.25
	Barclays Plc. (d)	EUR	1.106%	12/05/2032	212,928	0.10
100,000	BAT International Finance Plc.	GBP	2.250%	26/06/2028	140,933	0.06
	BP Capital Markets Plc.	USD	3.814%	10/02/2024	54,478	0.03
	BP Capital Markets Plc. <sup>(d)</sup>	EUR	3.250%	Perp.	129,609	0.06
	BP Capital Markets Plc. <sup>(d)</sup>	EUR	3.625%	Perp.	130,521	0.06
	HSBC Holdings Plc. (d)	USD	3.803%	11/03/2025	324,441	0.15
	HSBC Holdings Plc. HSBC Holdings Plc.	USD USD	4.375% 4.950%	23/11/2026 31/03/2030	310,728 296,633	0.14 0.14
	-	EUR	2.125%	06/10/2025	290,801	0.14
250,000		EUR	1.625%	08/10/2024	316,951	0.15
	Legal & General Group Plc.(d)	GBP	3.750%	26/11/2049	152,139	0.07
150,000	Lloyds Banking Group Plc.(d)	EUR	3.500%	01/04/2026	205,566	0.09
	Lloyds Banking Group Plc.	USD	3.750%	11/01/2027	305,019	0.14
100,000	M&G Plc. <sup>(d)</sup>	GBP	6.340%	19/12/2063	181,589	0.08
575,000		USD	4.302%	08/03/2029	644,437	0.30
400,000	Nationwide Building Society 144A <sup>(c)(d)</sup>	USD	3.960%	18/07/2030	443,844	0.20
200,000	•	USD	3.498%	15/05/2023	205,842	0.09
500,000	Natwest Group Pic. (d)	USD EUR	3.754% 0.780%	01/11/2029 26/02/2030	535,625 332,872	0.25 0.15
	Natwest Group Pic. (d)	GBP	2.105%	28/11/2031	424,831	0.13
	Pension Insurance Corp. Plc.	GBP	4.625%	07/05/2031	160,250	0.07
	Phoenix Group Holdings Plc.	GBP	5.625%	28/04/2031	170,665	0.08
	Pinewood Finance Co., Ltd.	GBP	3.250%	30/09/2025	180,035	0.08
400,000	Santander UK Group Holdings Plc. (d)	USD	1.089%	15/03/2025	402,716	0.19
650,000	Santander UK Group Holdings Plc. (d)	USD	1.532%	21/08/2026	652,184	0.30
	Smith & Nephew Plc.	USD	2.032%	14/10/2030	408,344	0.19
	Standard Chartered Plc. 144A <sup>(c)(d)</sup>	USD	1.456%	14/01/2027	990,170	0.46
,	Swiss Re Finance UK Plc. (d)	EUR	2.714%	04/06/2052	266,546	0.12
	United Kingdom Gilt	GBP	4.250%	07/03/2036	444,606	0.20
	United Kingdom Gilt	GBP	3.250%	22/01/2044	1,097,585	0.51
	United Kingdom Gilt United Kingdom Gilt	GBP GBP	3.500% 1.750%	22/01/2045 22/07/2057	287,238 323,739	0.13 0.15
140,000	9	GBP	3.500%	22/07/2068	364,369	0.13
150,000	4.0	EUR	0.375%	27/05/2024	183,391	0.08
	Virgin Money UK Plc. (d)	GBP	5.125%	11/12/2030	315,323	0.15
					13,324,685	6.13
United States						
	AbbVie, Inc.	USD	3.750%	14/11/2023	53,887	0.02
	AbbVie, Inc.	USD	4.250%	14/11/2028	57,746	0.03
	AbbVie, Inc.	USD	4.875%	14/11/2048	125,334	0.06
	Air Lease Corp.	USD	3.250%	01/03/2025	185,692	0.09
	Air Lease Corp. Ameren Corp.	USD USD	2.875% 2.500%	15/01/2026 15/09/2024	444,801 52,721	0.20 0.02
	American Homes 4 Rent LP	USD	4.250%	15/02/2028	306,606	0.02
_, 0,000		333	200,0		,000	0.17

oldings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
onds – (Contir	•					
•	Anheuser-Busch Cos., LLC Via Anheuser-Busch InBev Worldwide, Inc.	USD	4.900%	01/02/2046	180,652	0.08
	Anheuser-Busch InBev Worldwide, Inc.	USD	4.150%	23/01/2025	279,607	0.13
	Anheuser-Busch InBev Worldwide, Inc.	USD	5.550%	23/01/2049	196,275	0.09
	AT&T, Inc.	USD	3.000%	30/06/2022	51,255	0.02
	AT&T, Inc.	EUR	1.800%	14/09/2039	121,193	0.06
150,000	AT&T, Inc.	USD	4.500%	09/03/2048	169,211	0.08
300,000	AT&T, Inc.	USD	3.650%	01/06/2051	300,141	0.14
	Bank of America Corp. (d)	EUR	3.648%	31/03/2029	220,099	0.10
100,000	Bank of America Corp.	USD	5.875%	07/02/2042	139,455	0.06
	Becton Dickinson and Co.	USD	2.894%	06/06/2022	218,172	0.10
	Becton Dickinson and Co.	USD	3.363%	06/06/2024	376,750	0.17
	Boeing Co.	USD	5.150%	01/05/2030	175,930	0.08
	Booking Holdings, Inc.	EUR	0.100%	08/03/2025	243,828	0.11
	BP Capital Markets America, Inc.	USD	4.234%	06/11/2028	287,327	0.13
	Citigroup, Inc.	GBP	2.750%	24/01/2024	148,693	0.07
	Constellation Brands, Inc.	USD	4.400%	15/11/2025	113,684	0.05
	Constellation Brands, Inc.	USD	2.875%	01/05/2030	570,465	0.26
	Crown Castle International Corp.	USD	3.650%	01/09/2027	302,288	0.14
	Devon Energy Corp.	USD	5.850%	15/12/2025	59,037	0.03
	DuPont de Nemours, Inc.	USD	4.493%	15/11/2025	114,057	0.05
	DuPont de Nemours, Inc.	USD	4.725%	15/11/2028	649,236	0.30
	Energy Transfer LP	USD	5.300%	01/04/2044	55,367	0.03
	Energy Transfer Operating LP	USD	5.250%	15/04/2029	58,262	0.03
	Enterprise Products Operating LLC	USD	3.750%	15/02/2025	438,396	0.20
	Enterprise Products Operating LLC	USD	4.150%	16/10/2028	284,445	0.13
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.750%	15/03/2031	584,884	0.27
	Federal National Mortgage Association (FNMA)	USD	6.625%	15/11/2030	431,700	0.20
	Fidelity National Information Services, Inc.	EUR	0.625%	03/12/2025	186,357	0.09
	General Electric Co.	USD USD	4.350%	01/05/2050	228,822	0.11 0.03
	General Electric Co.—Series MTNA		6.750%	15/03/2032	67,955	
	General Motors Co.	USD	5.400%	02/10/2023	110,645	0.05
	General Motors Financial Co., Inc.	EUR USD	0.600%	20/05/2027	151,100	0.07 0.02
	Healthcare Realty Trust, Inc.	USD	2.050% 4.450%	15/03/2031 02/10/2023	47,777 108,619	0.02
	Hewlett Packard Enterprise Co. Hewlett Packard Enterprise Co.	USD	4.900%	15/10/2025	742,404	0.03
	Hewlett Packard Enterprise Co.	USD	6.350%	15/10/2025	99,235	0.05
	MPLX LP	USD	4.125%	01/03/2027	308,616	0.03
	MPLX LP	USD	4.500%	15/04/2038	55,524	0.03
	MPLX LP	USD	5.500%	15/02/2049	62,207	0.03
	ONE Gas, Inc.	USD	1.100%	11/03/2024	400,448	0.18
	Pacific Gas and Electric Co.	USD	2.500%	01/02/2031	46,303	0.02
	Pacific Gas and Electric Co.	USD	3.500%	01/08/2050	43,267	0.02
	Phillips 66	USD	3.850%	09/04/2025	55,227	0.03
	Phillips 66	USD	1.300%	15/02/2026	75,374	0.03
	Pioneer Natural Resources Co.	USD	1.125%	15/01/2026	49,584	0.02
	PNC Financial Services Group, Inc.	USD	3.500%	23/01/2024	161,735	0.07
	Sempra Energy	USD	3.400%	01/02/2028	109,170	0.05
	Spirit Realty LP	USD	2.100%	15/03/2028	74,171	0.03
	Stryker Corp.	USD	1.950%	15/06/2030	291,981	0.13
	Sysco Corp.	USD	5.950%	01/04/2030	191,199	0.09
	Teledyne Technologies, Inc.	USD	0.950%	01/04/2024	375,637	0.17
	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	54,314	0.03
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	743,836	0.34
	United States Treasury Note/Bond	USD	1.244%	31/05/2028	6,013,886	2.77
	Valero Energy Partners LP	USD	4.375%	15/12/2026	312,658	0.14
	VEREIT Operating Partnership LP	USD	4.625%	01/11/2025	170,656	0.08
	VEREIT Operating Partnership LP	USD	2.850%	15/12/2032	76,538	0.04
50,000	Verizon Communications, Inc.	USD	3.875%	08/02/2029	56,449	0.03
500,000	Walgreens Boots Alliance, Inc.	GBP	3.600%	20/11/2025	772,198	0.36
100,000	Williams Cos., Inc.	USD	3.900%	15/01/2025	109,697	0.05
275,000	WP Carey, Inc.	USD	4.000%	01/02/2025	300,209	0.14
375,000	WP Carey, Inc.	USD	2.400%	01/02/2031	367,050	0.17
350,000	Zoetis, Inc.	USD	2.000%	15/05/2030	342,415	0.16
					21,360,459	9.83
OTAL BONDS cost USD 164,12	4,904)				168,677,579	77.63
OTAL TRANSFE	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				168,677,579	77.63

Holding	s	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equity
Transf	erable se	curities dealt in another regulated market					
Bonds	- 11.10%	_					
Australi		Australia & New Zealand Banking Group Ltd. 144A <sup>(c)(d)</sup>	USD	2.950%	22/07/2030	208,442	0.10
		Commonwealth Bank of Australia 144A <sup>(c)(d)</sup>	USD	3.610%	12/09/2034	209,830	0.10
		Macquarie Bank Ltd. 144A <sup>(c)(d)</sup>	USD	3.052%	03/03/2036	292,269	0.13
	30,000	Macquarie Group Ltd. 144A <sup>(c)(d)</sup>	USD	3.763%	28/11/2028	32,947	0.0
						743,488	0.34
Bermud		Bacardi Ltd. 144A <sup>(c)</sup>	USD	4.700%	15/05/2028	1,039,725	0.48
Caymar	n Islands						
		Avolon Holdings Funding Ltd. 144A <sup>(c)</sup>	USD	3.950%	01/07/2024	53,215	0.02
	275,000	Avolon Holdings Funding Ltd. 144A <sup>(c)</sup>	USD	4.250%	15/04/2026	296,477	0.14
						349,692	0.16
France	200.000	BNP Paribas S.A.	USD	3.375%	09/01/2025	215,954	0.10
	250,000	BNP Paribas S.A. 144A <sup>(c)</sup>	USD	3.375%	09/01/2025	269,943	0.12
	,	BNP Paribas S.A. 144A <sup>(c)(d)</sup>	USD	2.219%	09/06/2026	310,299	0.14
		BNP Paribas S.A. 144A <sup>(c)(d)</sup>	USD	1.323%	13/01/2027	271,969	0.12
		BNP Paribas S.A. 144A <sup>(c)(d)</sup>	USD	4.375%	01/03/2033	219,512	0.10
		BPCE S.A. 144A <sup>(c)</sup>	USD	4.000%	12/09/2023	538,770	0.25
		BPCE S.A. 144A <sup>(c)</sup> (d)	USD	1.652%	06/10/2026	251,943	0.12
		Credit Agricole S.A. 144A <sup>(c)</sup>	USD	3.375%	10/01/2022	254,635	0.12
		Credit Agricole S.A. 144A <sup>(c)(d)</sup> Electricite de France S.A. 144A <sup>(c)</sup>	USD USD	1.247% 4.500%	26/01/2027 21/09/2028	345,768	0.16 0.1
		Societe Generale S.A. 144A <sup>(c)</sup>	USD	1.488%	14/12/2026	231,388 770,869	0.1
	770,000	Codicto Contrato C.A. 14474	005	1.40070	14/12/2020	3,681,050	1.69
						3,001,030	1.03
Germar	-	Deutsche Bank AG <sup>(d)</sup>	USD	2.222%	18/09/2024	256,963	0.12
		Deutsche Bank AG <sup>(d)</sup>	USD	2.129%	24/11/2026	660,887	0.30
	,					917,850	0.42
Luxemb	oourg					017,000	0.42
	-	Gazprom PJSC Via Gaz Capital S.A.	USD	8.625%	28/04/2034	134,649	0.06
Netherl		O	LIOD	4.4440/	04/04/0000	040.004	0.44
		Syngenta Finance NV 144A <sup>(c)</sup> Syngenta Finance NV 144A <sup>(c)</sup>	USD USD	4.441% 4.892%	24/04/2023 24/04/2025	210,224 217,016	0.10 0.10
	200,000	Syngenia Finance IIV 144A	03D	4.092%	24/04/2023		
C:t	land.					427,240	0.20
Switzer		Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	3.869%	12/01/2029	272,153	0.13
	350,000	Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	3.091%	14/05/2032	355,425	0.16
						627,578	0.29
United I	Kingdom						
	350,000	Vodafone Group Plc.	USD	4.375%	30/05/2028	403,228	0.19
United :		Abb\/ia laa	1100	0.00001	04/44/0004	004.047	0.44
		AbbVie, Inc.	USD	2.600%	21/11/2024	264,847	0.12
		AbbVie, Inc. Air Lease Corp.	USD USD	4.050% 3.875%	21/11/2039 03/07/2023	168,822 372,029	0.08
		Aviation Capital Group LLC 144A <sup>(c)</sup>	USD	1.950%	30/01/2026	422,667	0.19
		Bank of America Corp.(d)	USD	3.366%	23/01/2026	244,321	0.1
		Biogen, Inc.	USD	2.250%	01/05/2030	196,962	0.09
		Broadcom, Inc.	USD	3.459%	15/09/2026	451,196	0.2
		Broadcom, Inc. 144A <sup>(c)</sup>	USD	3.419%	15/04/2033	357,056	0.16
		Broadcom, Inc. 144A <sup>(c)</sup>	USD	3.469%	15/04/2034	482,628	0.22
	300,000	Charter Communications Operating LLC Via Charter Communications Operating Capital	USD	4.500%	01/02/2024	327,969	0.15
	625,000	Charter Communications Operating LLC Via Charter Communications					
	200,000	Operating Capital Charter Communications Operating LLC Via Charter Communications	USD	4.908%	23/07/2025	710,775	0.33
		Operating Capital	USD	4.800%	01/03/2050	220,102	0.10
		Citigroup, Inc. (d)	USD	0.776%	30/10/2024	427,087	0.20
		Citigroup, Inc. (d)	USD	3.106%	08/04/2026	322,449	0.15
	225,000	Citigroup, Inc.—Series W <sup>(d)</sup>	USD	4.000%	Perp.	232,875	0.1
	075 000	Cleco Corporate Holdings LLC	USD	3.743%	01/05/2026	302,387	0.14

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	,					
United States – (0	•	LIOD	0.7000/	45/04/0004	047.000	0.40
	Comcast Corp.	USD USD	3.700%	15/04/2024	217,890	0.10
	Comcast Corp. Constellation Brands, Inc.	USD	3.950% 3.200%	15/10/2025 15/02/2023	168,514 261,355	0.08 0.12
	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD	6.020%	15/02/2023	685,595	0.12
	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD	4.900%	01/10/2026	172,438	0.08
	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD	5.300%	01/10/2029	443,209	0.20
	Diamondback Energy, Inc.	USD	4.750%	31/05/2025	311,371	0.14
100,000		USD	4.000%	15/05/2025	110,758	0.05
150,000	Duquesne Light Holdings, Inc. 144A <sup>(c)</sup>	USD	2.532%	01/10/2030	145,974	0.07
400,000	Expedia Group, Inc.	USD	3.800%	15/02/2028	431,320	0.20
200,000		USD	3.250%	15/02/2030	205,440	0.09
	Fisery, Inc.	USD	3.200%	01/07/2026	163,181	0.07
	Glencore Funding LLC 144A <sup>(c)</sup>	USD	4.125%	30/05/2023	319,656	0.15
350,000	-	USD	4.625%	29/04/2024	386,239	0.18
125,000		USD	1.200%	01/03/2026	124,038	0.06
	Hewlett Packard Enterprise Co.	USD	4.650%	01/10/2024	55,852	0.03
	Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(c)(d)</sup>	IDR	7.500%	17/06/2035	238,494	0.11
	International Flavors & Fragrances, Inc. 144A <sup>(c)</sup>	USD	1.230%	01/10/2025	99,702	0.05
150,000	International Flavors & Fragrances, Inc. 144A <sup>(c)</sup> JPMorgan Chase & Co. <sup>(d)</sup>	USD USD	1.832% 2.956%	15/10/2027	49,724 155,555	0.02 0.07
	Marathon Petroleum Corp.	USD	2.956% 3.800%	13/05/2031 01/04/2028	155,555 165,438	0.07
	Marriott International, Inc.	USD	3.750%	01/10/2025	297,245	0.00
525,000		USD	4.650%	01/12/2028	592,693	0.14
	Occidental Petroleum Corp.	USD	5.550%	15/03/2026	53,500	0.02
,	Otis Worldwide Corp.	USD	2.565%	15/02/2030	153,356	0.07
	Penske Truck Leasing Co., LP Via PTL Finance Corp. 144A <sup>(c)</sup>	USD	3.400%	15/11/2026	299,060	0.14
	Sabine Pass Liquefaction LLC	USD	5.750%	15/05/2024	282,355	0.13
	Sabine Pass Liquefaction LLC	USD	5.625%	01/03/2025	287,165	0.13
	Sabine Pass Liquefaction LLC	USD	5.875%	30/06/2026	296,745	0.14
350,000	State of Illinois	USD	6.725%	01/04/2035	429,584	0.20
125,000	Steel Dynamics, Inc.	USD	1.650%	15/10/2027	124,036	0.06
	T-Mobile USA, Inc.	USD	3.000%	15/02/2041	211,567	0.10
225,000						
	VEREIT Operating Partnership LP	USD	3.400%	15/01/2028	864,368	0.40
800,000	VEREIT Operating Partnership LP Verizon Communications, Inc.	USD USD	3.400% 4.329%	15/01/2028 21/09/2028	864,368 550,560	0.40 0.25
800,000 478,000 456,000	Verizon Communications, Inc. Verizon Communications, Inc.	USD USD	4.329% 4.016%	21/09/2028 03/12/2029	550,560 515,882	0.25 0.24
800,000 478,000 456,000	Verizon Communications, Inc.	USD	4.329%	21/09/2028	550,560 515,882 417,256	0.25 0.24 0.19
800,000 478,000 456,000 400,000	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. <sup>(d)</sup>	USD USD	4.329% 4.016%	21/09/2028 03/12/2029	550,560 515,882 417,256 15,791,287	0.25 0.24 0.19 7.27
800,000 478,000 456,000 400,000	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. <sup>(d)</sup>	USD USD	4.329% 4.016%	21/09/2028 03/12/2029	550,560 515,882 417,256	0.25 0.24 0.19
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,18t Agencies Asset United States	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. <sup>(d)</sup> 8,064)  Backed Obligations – 10.34%	USD USD USD	4.329% 4.016% 2.188%	21/09/2028 03/12/2029 30/04/2026	550,560 515,882 417,256 15,791,287 24,115,787	0.25 0.24 0.19 7.27
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Asset United States 4,282	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. <sup>(d)</sup> 8,064)  t Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD	4.329% 4.016% 2.188%	21/09/2028 03/12/2029 30/04/2026 01/01/2033	550,560 515,882 417,256 15,791,287 <b>24,115,787</b>	0.25 0.24 0.19 7.27 11.10
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Asse: United States 4,282 1,948	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. <sup>(d)</sup> 8,064)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159	0.25 0.24 0.19 7.27 11.10
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Asset United States 4,282 1,948 123	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. <sup>(d)</sup> 8,064)  8 Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137	0.25 0.24 0.19 7.27 11.10
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Asse: United States 4,282 1,948 123 391	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. <sup>(d)</sup> 8,064)  8 Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/06/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440	0.25 0.24 0.19 7.27 11.10
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,18t Agencies Asse: United States 4,282 1,948 123 391 5,528	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/06/2033 01/06/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333	0.25 0.24 0.19 7.27 11.10 0.00 0.00 0.00 0.00 0.00
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Asset United States 4,282 1,948 123 391 5,528 5,599	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  8,064)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/06/2033 01/07/2033 01/08/2033	550,560 515,882 417,256 15,791,287 <b>24,115,787</b> 4,781 2,159 137 440 6,333 6,417	0.25 0.24 0.19 7.27 11.10 0.00 0.00 0.00 0.00 0.00
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Asset United States 4,282 1,948 123 391 5,528 5,599 559	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  8,064)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/06/2033 01/08/2033 01/08/2033 01/08/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632	0.25 0.24 0.19 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Asse United States 4,282 1,948 123 391 5,528 5,599 559 1,537	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. <sup>(d)</sup> 8,064)  8 Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/06/2033 01/08/2033 01/08/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744	0.25 0.24 0.19 7.27 11.10  0.00 0.00 0.00 0.00 0.00 0.00 0
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,18i Agencies Assei United States 4,282 1,948 123 391 5,528 5,599 559 1,537 175	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200	0.25 0.24 0.19 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,18t Agencies Asse United States 4,282 1,948 123 391 5,528 5,599 559 1,537 175 351	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200 401	0.25 0.24 0.19 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Asse United States 4,282 1,948 123 391 5,528 5,599 559 1,537 175 351 1,203	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382	0.25 0.24 0.19 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Asset United States 4,282 1,948 123 391 5,528 5,599 559 1,537 175 351 1,203 704	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co.(d)  8,064)  8 Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/06/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/09/2033 01/10/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793	0.25 0.24 0.19 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Asse United States 4,282 1,948 123 391 5,528 5,599 559 1,537 175 351 1,203 704 3,437	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/10/2033 01/11/2033 01/11/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799	0.25 0.24 0.19 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,18t Agencies Assei United States 4,282 1,948 123 391 5,528 5,599 559 1,537 175 3,511 1,203 704 3,437 1,689	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/108/2033 01/108/2033 01/11/2033 01/11/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799 1,936	0.25 0.24 0.15 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,18t Agencies Asse United States 4,282 1,948 123 391 5,528 5,599 559 1,537 175 351 1,203 704 3,437 1,689 1,138	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/108/2033 01/11/2033 01/11/2033 01/11/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799 1,936 1,303	0.25 0.24 0.11 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,18t Agencies Assei United States 4,282 1,948 123 391 5,528 5,599 559 1,537 175 3,511 1,203 704 3,437 1,689	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/108/2033 01/108/2033 01/11/2033 01/11/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799 1,936	0.25 0.24 0.11 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 456,000 400	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/108/2033 01/108/2033 01/11/2033 01/11/2033 01/11/2033	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799 1,936 1,303 662	0.25 0.24 0.15 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 476,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Assei United States 4,282 1,948 123 391 5,528 5,599 559 1,537 175 351 1,203 704 3,437 1,689 1,138 576 4,274	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  8,064)  8 Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/08/2033 01/08/2033 01/08/2033 01/10/2033 01/11/2033 01/11/2033 01/11/2033 01/11/2034 01/01/2034	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799 1,936 1,303 662 4,895	0.25 0.24 0.15 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Assei United States 4,282 1,948 1,23 391 5,528 5,599 559 1,537 175 3,511 1,203 704 3,437 1,689 1,138 5,766 4,274 820	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/108/2033 01/11/2033 01/11/2033 01/11/2033 01/11/2034 01/01/2034	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799 1,936 1,303 662 4,895	0.25 0.24 0.11 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,18thermore) Agencies Assethermore) 4,282 1,948 123 391 5,528 5,599 559 1,537 175 351 1,203 704 3,437 1,689 1,138 576 4,274 820 291	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 03/12/2029 30/04/2023 01/04/2033 01/05/2033 01/08/2033 01/08/2033 01/08/2033 01/108/2033 01/10/2033 01/11/2033 01/11/2033 01/12/2034 01/02/2034	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799 1,936 1,303 662 4,895 935 935	0.25 0.24 0.11 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 478,000 456,000 400	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000% 5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/108/2033 01/108/2033 01/11/2033 01/11/2033 01/11/2034 01/02/2034 01/02/2034	550,560 515,882 417,256 15,791,287 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799 1,936 1,303 662 4,895 330 1,75	0.25 0.24 0.15 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Assei United States 4,282 1,948 123 391 5,528 5,599 559 1,537 175 351 1,203 704 3,437 1,689 1,138 576 4,274 820 291 158 412	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188%  5.000%	21/09/2028 03/12/2029 30/04/2026 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/10/2033 01/11/2033 01/11/2033 01/11/2034 01/02/2034 01/02/2034 01/02/2034 01/02/2034 01/02/2034	550,560 515,882 417,256 15,791,287 24,115,787 44,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799 1,936 1,303 662 4,895 935 330 175 472	0.25 0.24 0.15 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Asse United States 4,282 1,948 123 391 5,528 5,599 559 1,537 175 351 1,203 704 3,437 1,689 1,138 576 4,274 820 291 158 412 484	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188%  5.000%	21/09/2028 03/12/2029 30/04/2026 03/12/2029 30/04/2026 01/01/2033 01/05/2033 01/06/2033 01/08/2033 01/08/2033 01/08/2033 01/10/2033 01/11/2033 01/11/2033 01/11/2034 01/02/2034 01/02/2034 01/02/2034 01/02/2034 01/03/2034	550,560 515,882 417,256 15,791,287 24,115,787 44,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799 1,936 1,303 1	0.25 0.24 0.11 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 456,000 400,000 TOTAL BONDS (cost USD 23,18i Agencies Assei United States 4,282 1,948 1,23 391 5,528 5,599 559 1,537 175 3,511 1,203 704 3,437 1,689 1,138 576 4,274 820 291 158 412 484 1,017	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188%  5.000%	21/09/2028 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/05/2033 01/08/2033 01/08/2033 01/08/2033 01/108/2033 01/11/2033 01/11/2033 01/11/2033 01/11/2034 01/01/2034 01/02/2034 01/02/2034 01/02/2034 01/03/2034 01/03/2034	550,560 515,882 417,256 15,791,287 24,115,787 24,115,787 4,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799 1,936 1,303 662 4,895 935 330 175 472 554 1,155	0.25 0.24 0.19 7.27 11.10  0.00 0.00 0.00 0.00 0.00 0.00 0
800,000 478,000 478,000 456,000 400	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co. (d)  Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188%  5.000%	21/09/2028 03/12/2029 30/04/2026 03/12/2029 30/04/2026 01/05/2033 01/05/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/10/2033 01/11/2033 01/11/2033 01/12/2034 01/02/2034 01/02/2034 01/02/2034 01/03/2034 01/03/2034	550,560 515,882 417,256 15,791,287 24,115,787 44,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799 1,936 1,303 30 1,75 472 554 1,155 1,054 1,054 356 1,326	0.25 0.24 0.19 7.27 11.10 0.00 0.00 0.00 0.00 0.00 0.00 0.
800,000 478,000 478,000 456,000 400,000 400,000 TOTAL BONDS (cost USD 23,188 Agencies Asset United States 4,282 1,948 123 391 5,528 5,599 559 1,537 175 351 1,203 704 3,437 1,689 1,138 576 4,274 820 291 158 412 484 41,017 918 317	Verizon Communications, Inc. Verizon Communications, Inc. Wells Fargo & Co.(d)  8,064)  8 Backed Obligations – 10.34%  Federal Home Loan Mortgage Corp. (FHLMC)	USD USD USD USD USD USD USD USD USD USD	4.329% 4.016% 2.188%  5.000%	21/09/2028 03/12/2029 30/04/2026 03/12/2029 30/04/2026 01/01/2033 01/04/2033 01/08/2033 01/08/2033 01/08/2033 01/08/2033 01/10/2033 01/11/2033 01/11/2033 01/12/2034 01/02/2034 01/02/2034 01/02/2034 01/03/2034 01/03/2034 01/03/2034 01/03/2034 01/03/2034	550,560 515,882 417,256 15,791,287 24,115,787 44,781 2,159 137 440 6,333 6,417 632 1,744 200 401 1,382 793 3,799 1,936 1,303 662 4,895 935 330 175 472 554 1,155 1,054 3,56	0.25 0.24 0.19 7.27 11.10  0.00 0.00 0.00 0.00 0.00 0.00 0

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
•	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/05/2034	6,419	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2034	8,566	0.00
2,000	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2034	2,293	0.00
79,233	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2034	90,751	0.04
1,625	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/11/2034	1,865	0.00
22,565	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/04/2035	25,819	0.01
647		USD	5.000%	01/11/2035	710	0.00
1,891	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/02/2037	2,172	0.00
125,747	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000%	01/12/2038	144,542	0.07 0.01
15,309 9,975	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000% 4.000%	01/02/2041 01/02/2041	16,754 10,950	0.01
1,633,111	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	25/06/2050	255,034	0.12
296,168	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	25/08/2050	40,950	0.02
706,073	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	25/09/2050	78,304	0.04
404,055	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/09/2050	66,164	0.03
925,047	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2050	980,714	0.45
33,620	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	2.685%	01/07/2034	35,510	0.02
4,354	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2039	4,859	0.00
5,910	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2039	6,606	0.00
9,289	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2039	10,382	0.01
6,387	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2039	7,140	0.00
29,064	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2041	32,399	0.02
53,261	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	7.000%	25/07/2042	65,538	0.03
15,772 11,359	Federal National Mortgage Association (FNMA)	USD	7.000% 3.000%	25/10/2042 01/12/2042	19,014 12,236	0.01 0.01
17,319	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	18,656	0.01
21,293	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	22,963	0.01
16,812	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	18,110	0.01
45,918	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	49,464	0.02
26,212	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	28,268	0.01
11,423	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	12,319	0.01
15,666	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	16,896	0.01
54,858	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	59,162	0.03
47,159	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	50,859	0.02
1,157,723	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD USD	4.000%	01/01/2048	1,257,624	0.58
346,444 764,819	Federal National Mortgage Association (FNMA)	USD	2.500% 4.000%	25/03/2048 25/06/2048	22,563 132,017	0.01 0.06
634,291	Federal National Mortgage Association (FNMA)	USD	5.000%	01/11/2048	715,136	0.33
1,984,595	Federal National Mortgage Association (FNMA)	USD	2.000%	25/09/2050	219,488	0.10
375,247	Federal National Mortgage Association (FNMA)	USD	4.000%	25/09/2050	61,447	0.03
1,000,000	Federal National Mortgage Association (FNMA) TBA <sup>(e)</sup>	USD	2.000%	14/06/2051	1,009,861	0.47
1,000,000	Federal National Mortgage Association (FNMA) TBA <sup>(e)</sup>	USD	3.000%	14/06/2051	1,044,727	0.48
1,000,000	Federal National Mortgage Association (FNMA) TBA <sup>(e)</sup>	USD	4.500%	14/06/2051	1,079,531	0.50
425	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.875%	20/06/2023	430	0.00
250	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.250%	20/07/2023	252	0.00
236	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.250%	20/08/2023	239	0.00
571	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.250%	20/09/2023	577	0.00
176	Government National Mortgage Association (GNMA) <sup>(d)</sup> Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.000%	20/03/2024	179	0.00
1,105 541	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD USD	2.875% 2.875%	20/04/2024 20/04/2024	1,120 550	0.00 0.00
229	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.875%	20/05/2024	233	0.00
504	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.875%	20/06/2024	511	0.00
1,110	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.875%	20/06/2024	1,126	0.00
384	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.875%	20/06/2024	390	0.00
635	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.250%	20/07/2024	643	0.00
770	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.250%	20/07/2024	783	0.00
1,309	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.250%	20/08/2024	1,325	0.00
681	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.250%	20/08/2024	693	0.00
226	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.250%	20/09/2024	228	0.00
385	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.250%	20/09/2024	390	0.00
663	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.125%	20/11/2024	676	0.00
222	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.125%	20/12/2024	226	0.00
550 439	Government National Mortgage Association (GNMA) <sup>(d)</sup> Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD USD	2.500% 2.000%	20/12/2024 20/01/2025	564 449	0.00 0.00
276	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.000%	20/02/2025	282	0.00
1,062	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.875%	20/02/2025	1,084	0.00
1,155	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.250%	20/07/2025	1,180	0.00
400	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.000%	20/02/2026	409	0.00
25	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.250%	20/07/2026	26	0.00
642	Government National Mortgage Association (GNMA)(d)	USD	2.000%	20/01/2027	659	0.00
416	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	2.000%	20/01/2027	430	0.00

Holdings	Security Description		Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
-	Backed Obligations – (Continued)						
United States – (C	continued) Government National Mortgage Association	(GNMA) <sup>(d)</sup>	USD	2.000%	20/02/2027	465	0.00
	Government National Mortgage Association		USD	2.875%	20/04/2027	1,681	0.00
	Government National Mortgage Association		USD	2.875%	20/04/2027	1,992	0.00
368	Government National Mortgage Association		USD	2.875%	20/05/2027	375	0.00
563	Government National Mortgage Association		USD	2.875%	20/06/2027	575	0.00
187	Government National Mortgage Association		USD	2.125%	20/11/2027	190	0.00
592	Government National Mortgage Association		USD	2.125%	20/12/2027	605	0.00
1,198 471	Government National Mortgage Association Government National Mortgage Association		USD USD	2.000% 2.000%	20/01/2028 20/02/2028	1,232 484	0.00 0.00
419	Government National Mortgage Association		USD	2.000%	20/03/2028	431	0.00
2,461	Government National Mortgage Association		USD	2.250%	20/07/2029	2,517	0.00
1,349	Government National Mortgage Association		USD	2.250%	20/08/2029	1,379	0.00
298	Government National Mortgage Association		USD	2.250%	20/09/2029	305	0.00
719	Government National Mortgage Association		USD	2.125%	20/10/2029	736	0.00
394	Government National Mortgage Association		USD	2.125%	20/10/2029	403	0.00
588	Government National Mortgage Association		USD	2.125%	20/11/2029	603	0.00
1,134 251	Government National Mortgage Association Government National Mortgage Association		USD USD	2.125% 2.125%	20/11/2029 20/12/2029	1,162 257	0.00 0.00
44	Government National Mortgage Association		USD	2.125%	20/12/2029	45	0.00
529	Government National Mortgage Association		USD	2.000%	20/01/2030	547	0.00
186	Government National Mortgage Association		USD	2.000%	20/02/2030	193	0.00
1,420	Government National Mortgage Association		USD	2.000%	20/03/2030	1,468	0.00
265	Government National Mortgage Association		USD	2.875%	20/04/2030	272	0.00
969	Government National Mortgage Association		USD	2.875%	20/04/2030	994	0.00
1,691	Government National Mortgage Association		USD	2.875%	20/05/2030	1,735	0.00
1,638	Government National Mortgage Association		USD	2.875%	20/05/2030	1,698	0.00
393 3,365	Government National Mortgage Association Government National Mortgage Association		USD USD	2.875%	20/06/2030	404	0.00 0.00
719	Government National Mortgage Association	1 0	USD	2.250% 2.250%	20/07/2030 20/09/2030	3,489 747	0.00
1,027	Government National Mortgage Association		USD	2.125%	20/10/2030	1,054	0.00
67,585	Government National Mortgage Association		USD	6.151%	20/02/2040	12,975	0.01
372,410	Government National Mortgage Association	(40)	USD	6.341%	20/07/2043	71,852	0.03
180,034	Government National Mortgage Association	(GNMA) <sup>(d)</sup>	USD	5.484%	20/09/2044	29,662	0.01
193,904	Government National Mortgage Association		USD	4.000%	20/01/2045	212,514	0.10
259,960	Government National Mortgage Association	1 0	USD	5.611%	20/08/2045	42,165	0.02
98,371	Government National Mortgage Association	, ,	USD	5.624%	20/08/2045	16,798	0.01
277,606	Government National Mortgage Association	, ,	USD	4.000%	20/10/2045	35,342	0.02
108,450 91,491	Government National Mortgage Association Government National Mortgage Association		USD USD	4.000% 4.000%	20/04/2046 20/10/2046	15,992 13,487	0.01 0.01
292,857	Government National Mortgage Association	, ,	USD	4.500%	20/05/2048	317,698	0.15
83,022		, ,	USD	5.000%	20/08/2048	90,376	0.04
292,670	Government National Mortgage Association		USD	5.000%	20/10/2048	318,161	0.15
397,472	Government National Mortgage Association	(GNMA) <sup>(d)</sup>	USD	6.084%	20/10/2048	69,446	0.03
283,818	Government National Mortgage Association		USD	5.000%	20/11/2048	308,228	0.14
447,705			USD	5.960%	20/11/2048	74,240	0.03
91,674	Government National Mortgage Association	, ,	USD	5.000%	20/12/2048	99,768	0.05
1,410,214	Government National Mortgage Association Government National Mortgage Association		USD	4.500%	20/01/2049	1,516,277	0.70
429,517 258,348	Government National Mortgage Association		USD USD	5.000% 5.934%	20/01/2049 20/01/2049	467,963 43,327	0.22 0.02
	Government National Mortgage Association		USD	3.674%	20/02/2049	6,869	0.00
819,028			USD	4.500%	20/02/2049	880,824	0.41
17,550	Government National Mortgage Association		USD	4.500%	20/03/2049	18,872	0.01
217,225	Government National Mortgage Association		USD	5.000%	20/03/2049	236,668	0.11
340,567	Government National Mortgage Association		USD	3.154%	20/06/2049	26,463	0.01
380,177	Government National Mortgage Association		USD	4.000%	20/06/2049	404,012	0.19
163,375	Government National Mortgage Association	, , , , , , , , , , , , , , , , , , , ,	USD	5.934%	20/08/2049	27,062	0.01
574,085	Government National Mortgage Association Government National Mortgage Association		USD	5.934%	20/08/2049	86,681	0.04
77,789 337,646	Government National Mortgage Association		USD USD	5.984% 5.934%	20/08/2049 20/09/2049	12,971 66,952	0.01 0.03
191,392	Government National Mortgage Association		USD	6.001%	20/09/2049	30,788	0.03
166,968	Government National Mortgage Association	' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' '	USD	6.001%	20/09/2049	26,670	0.01
231,718	Government National Mortgage Association	, ,	USD	3.500%	20/10/2049	32,467	0.02
241,130	Government National Mortgage Association		USD	3.500%	20/10/2049	24,373	0.01
126,296	Government National Mortgage Association	, ,	USD	4.000%	20/10/2049	17,871	0.01
568,887	Government National Mortgage Association		USD	4.500%	20/10/2049	610,432	0.28
312,873			USD	3.500%	20/12/2049	41,744	0.02
529,812			USD	4.500%	20/12/2049	568,338	0.26
534,825 514,524	Government National Mortgage Association Government National Mortgage Association		USD USD	5.934% 3.500%	20/02/2050 20/04/2050	100,318 70,977	0.05 0.03
279,313	Government National Mortgage Association		USD	5.951%	20/04/2050	52,325	0.03
315,550	Government National Mortgage Association		USD	5.000%	20/05/2050	39,591	0.02
,	3.01	. ,					

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equity
Agencies Asse	t Backed Obligations – (Continued)					
United States – (						
	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2050	62,035	0.03
	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2050	131,637	0.06
	Government National Mortgage Association (GNMA) TBA (e)	USD	2.500%	21/06/2051	5,176,087	2.38 0.48
	Government National Mortgage Association (GNMA) TBA <sup>(e)</sup> Government National Mortgage Association (GNMA) TBA <sup>(e)</sup>	USD USD	3.000% 4.500%	21/06/2051 21/06/2051	1,043,482 1,071,250	0.49
					22,460,561	10.34
TOTAL AGENCIE (cost USD 22,02	ES ASSET BACKED OBLIGATIONS 5,114)				22,460,561	10.34
Non-Agencies	Asset Backed Obligations – 8.25%					
Cayman Islands	(4)(0)					
	Bain Capital Credit CLO Ltd. 2021-1A "A" 144A(c)(d)	USD	1.245%	18/04/2034	249,549	0.11
	Bain Capital Credit CLO Ltd. 2021-1A "D" 144A <sup>(c)(d)</sup>	USD	3.095%	18/04/2034	249,375	0.11
	Catamaran CLO Ltd. 2013-1A "AR" 144A <sup>(c)(d)</sup>	USD	1.031%	27/01/2028	279,340	0.13
	Cutwater Ltd. 2014-1A "A1AR" 144A <sup>(c)(d)</sup>	USD	1.434%	15/07/2026	59,015	0.03
	ICG US CLO Ltd. 2015-2RA "A1" 144A <sup>(c)(d)</sup> ICG US CLO Ltd. 2017-1A "ARR" 144A <sup>(c)(d)</sup>	USD USD	1.554% 0.000%	16/01/2033 28/07/2034	600,453	0.28 0.97
	ICG US CLO Ltd. 2017-1A "ARR" 144A( <sup>(c)</sup> (d)	USD	0.000%	28/07/2034	2,101,050 500,250	0.97
	Invesco CLO Ltd. 2017-1A DRK 144A (C)(d)	USD	0.000%	15/07/2034	2,701,631	1.24
	Madison Park Funding XXX Ltd. 2018-30A "A" 144A <sup>(c)(d)</sup>	USD	0.934%	15/04/2029	900,508	0.41
	Marble Point CLO XIV Ltd. 2018-2A "A1R" 144A <sup>(c)(d)</sup>	USD	1.468%	20/01/2032	450,853	0.21
	Marble Point CLO XVII Ltd. 2020-1A "A" 144A <sup>(c)(d)</sup>	USD	1.488%	20/04/2033	500,564	0.23
	MP CLO VIII Ltd. 2015-2A "ARR" 144A(c)(d)	USD	1.297%	28/04/2034	1,801,091	0.83
650,000	Sounds Point CLO Ltd. 2013-3RA "A" 144A(c)(d)	USD	1.340%	18/04/2031	648,838	0.30
650,000	Tryon Park CLO Ltd. 2013-1A "A1SR" 144A <sup>(c)(d)</sup>	USD	1.074%	15/04/2029	650,994	0.30
450,000	Venture 41 CLO Ltd. 2021-41A "A1N" 144A <sup>(c)(d)</sup>	USD	1.533%	20/01/2034	450,443	0.21
					12,143,954	5.59
Ireland 500,000	Primrose Residential 2021-1 DAC "A"(d)	EUR	0.189%	24/03/2061	607,235	0.28
United Kingdom						
71,290	Eurohome UK Mortgages Plc. 2007-2 "A2"(d)	GBP	0.270%	15/09/2044	100,694	0.05
198,344	Finsbury Square Plc. 2018-2 "A"(d)	GBP	1.030%	12/09/2068	281,620	0.13
	Harben Finance Plc. 2017-1X "A"(d)	GBP	0.860%	20/08/2056	200,770	0.09
	Stratton Mortgage Funding Plc. 2019-1 "A"(d)	GBP	1.250%	25/05/2051	579,520	0.27
221,293	Tower Bridge Funding No 2 Plc. "A" <sup>(d)</sup>	GBP	0.934%	20/03/2056	313,304	0.14
					1,475,908	0.68
United States 403 734	Alternative Loan Trust 2006-39CB "2A4"(d)	USD	0.542%	25/01/2037	40,003	0.02
	American Home Mortgage Assets Trust 2006-2 "1A1"(d)	USD	1.087%	25/09/2046	238,917	0.11
	Banc of America Funding 2006-I Trust "6A1" <sup>(d)</sup>	USD	0.479%	20/12/2046	61,152	0.03
	Bank 2017-BNK4 "C"(d)	USD	4.372%	15/05/2050	210,870	0.10
250,000	Bank 2017-BNK6 "A4"	USD	3.254%	15/07/2060	271,722	0.12
100,000	Bank 2018-BNK15 "D" 144A <sup>(c)</sup>	USD	3.000%	15/11/2061	89,998	0.04
	Benchmark Mortgage Trust 2018-B6 "D" 144A(c)(d)	USD	3.272%	10/10/2051	189,984	0.09
	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A(c)(d)	USD	4.201%	10/11/2049	86,806	0.04
	Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A(c)	USD	3.250%	14/04/2050	86,701	0.04
	Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A(c)	USD	3.000%	15/09/2050	89,792	0.04
	GMACM Home Equity Loan Trust 2007-HE3 "2A1" <sup>(d)</sup>	USD	7.000%	25/09/2037	25,894	0.01
67,277		USD	0.847%	25/08/2048	67,984	0.03
	Higher Education Funding I 2014-1 "A" 144A <sup>(c)(d)</sup> Home Equity Asset Trust 2007-3 "2A3"(d)	USD USD	1.197% 0.346%	25/05/2034 25/08/2037	285,036 191,255	0.13 0.09
100,000	(-)	USD	3.000%	15/10/2050	89,136	0.08
	KnowledgeWorks Foundation 2010-1 "A"(d)	USD	1.097%	25/02/2042	102,875	0.04
391,804	- 40	USD	0.456%	25/02/2042	46,470	0.02
	Lehman XS Trust Series 2006-14N "1A1A" <sup>(d)</sup>	USD	0.282%	25/09/2046	87,140	0.02
	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-3 "A2B" <sup>(d)</sup>	USD	0.236%	25/06/2037	150,747	0.07
	PHEAA Student Loan Trust 2016-1A"A" 144A <sup>(c)(d)</sup>	USD	1.242%	25/09/2065	261,323	0.12
	SLM Student Loan Trust 2003-1 "A5A" 144A(c)(d)	USD	0.294%	15/12/2032	339,290	0.16
355,488	SLW Student Loan Trust 2003-1 "ASA" 144A(*/\*-/	000			333,230	
	SLM Student Loan Trust 2003-1 ASA 144A(-/\-) SLM Student Loan Trust 2007-2 "A4"(d)	USD	0.236%	25/07/2022	445,214	0.20

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
	es Asset Backed Obligations – (Continued)	Currency	interest Rate	maturity Date.	030	Equity
United States	- (Continued)					
	163 SLM Student Loan Trust 2008-4 "A4" <sup>(d)</sup> 200 Wells Fargo Commercial Mortgage Trust 2017-C38 "D" 144A <sup>(c)</sup>	USD USD	1.826% 3.000%	25/07/2022 15/07/2050	95,132 91,375	0.04 0.04
					3,703,153	1.70
TOTAL NON-A	AGENCIES ASSET BACKED OBLIGATIONS				17,930,250	8.25
<u> </u>	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET				64,506,598	29.69
-	ferable Securities				04,000,000	
Bonds - 0.21	1%					
Canada 530,0	000 Province of Ontario Canada	CAD	2.600%	02/06/2025	466,204	0.21
TOTAL BOND					466.204	0.24
TOTAL OTHE	R TRANSFERABLE SECURITIES				466,204	0.21
(cost USD 406	·				466,204	0.21
MARKET VAL (cost USD 227	LUE OF INVESTMENTS EXCLUDING DERIVATIVES 7,934,766)				233,650,381	107.53
	ward Mortgage Backed Securities – (0.97%)					
	00) Federal National Mortgage Association (FNMA) TBA <sup>(t)</sup> 00) Federal National Mortgage Association (FNMA) TBA <sup>(f)</sup>	USD USD	3.000% 4.000%	14/07/2051 14/06/2051	(1,043,945) (1,069,219)	(0.48) (0.49)
• • •					(2,113,164)	(0.97)
TOTAL COVE (cost USD (2,	RED FORWARD MORTGAGE BACKED SECURITIES 119,746))				(2,113,164)	(0.97)
					.,,,,	
Number of Contracts	tracts – 0.04%  Security Description			Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	AUD					
54 15	Australian Treasury Bonds 10YR Futures 15/06/2021 Australian Treasury Bonds 3YR Futures 15/06/2021		Long Long	5,835,685 1,355,651	32,276 4,423	0.02 0.00
				7,191,336	36,699	0.02
	CAD					
19	Canadian Government Bond 10YR Futures 21/09/2021		Long	2,269,274	7,514	0.00
10	EUR Euro BTP Italian Government Bond Futures 08/06/2021		Long	1,791,734	681	0.00
2	German Federal Republic Bonds 10YR Futures 08/06/2021		Long	413,554	2,445	0.00
				2,205,288	3,126	0.00
35	GBP UK Long Gilt Bond Futures 28/09/2021		Long	6,301,807	13,136	0.01
7	JPY Japan Government Bonds 10YR Futures 14/06/2021		Long	9,639,835	40,453	0.02
	USD					
54	US Treasury Long Bond Futures 21/09/2021		Long	8,447,625	17,817	0.01
128 20	US Treasury Notes 10YR Futures 21/09/2021 US Treasury Notes 2YR Futures 30/09/2021		Long Long	16,878,000 4,414,375	23,906 1,562	0.01 0.00
51	•		Long	9,436,594	33,410	0.01
				39,176,594	76,695	0.03
LINREALISED	GAIN ON FUTURES CONTRACTS				177,623	0.08
OTTLEACIOLD						
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity

Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders Equity
	EUR – (Continued)						
5 54	German Federal Republic Bon			Long	1,222,875	(14,453)	(0.01)
54	German Federal Republic Bon	us 51 Futures 06/06/20	JZI	Long —	8,850,908	(14,817)	(0.01)
	uon				17,880,138	(73,698)	(0.04)
(3)	USD US Treasury Notes 5YR Future	es 30/09/2021		Short	(371,461)	(516)	(0.00)
(35)	US Treasury Ultra Long Notes	10YR Futures 21/09/2	021	Short	(5,069,531)	(3,455)	(0.00)
					(5,440,992)	(3,971)	(0.00)
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(77,669)	(0.04)
Forward Cur	rency Contracts – 0.29%						
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% of Shareholders Equity
AUD	5,282,010	USD	4,067,887		01/06/2021	2,694	0.00
CAD	4,637,424	USD	3,678,975		01/06/2021	159,634	0.08
PLN	927,328	USD	240,122		02/06/2021	11,455	0.01
NZD	316,036	USD	226,578		10/06/2021	2,481	0.00
USD	2,943,533	JPY	323,491,628		10/06/2021	2,670	0.00
USD	4,663,740	JPY	506,330,093		14/06/2021	60,541	0.03
CAD	164,838	USD	131,878		16/06/2021	4,562	0.00
EUR NOK	2,520,004 1,033,425	USD USD	3,002,243 123,636		16/06/2021 16/06/2021	64,283 228	0.03
NZD	150,136	USD	107,151		16/06/2021	1,664	0.00
SEK	1,181,227	USD	140,120		16/06/2021	1,983	0.00
USD	156,605	JPY	17,034,975		16/06/2021	1,732	0.00
USD	1,469,038	THB	45,290,880		16/06/2021	19,824	0.01
IDR	1,146,836,686	USD	79,076		21/06/2021	855	0.00
EUR	15,432,176	USD	18,401,949		25/06/2021	380,322	0.17
USD	22,245,740	JPY	2,424,725,621		28/06/2021	199,328	0.09
USD	12,405,048	JPY	1,345,528,284		26/07/2021	168,428	0.08
SEK	6,508,407	USD	780,418		04/08/2021	2,858	0.00
USD CHF	411,690	GBP	290,554		05/08/2021	387	0.00
CNH	769,966 22,018,087	USD USD	856,197 3,397,202		09/08/2021 13/08/2021	55 44,029	0.00
SGD	346,418	USD	260,092		13/08/2021	1,562	0.02
CAD	4,398,821	USD	3,634,275		20/08/2021	6,399	0.00
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACT	rs			1,137,974	0.52
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss USD	Shareholders' Equity
USD	929,688	AUD	1,225,547		01/06/2021	(14,780)	(0.01)
USD	200,759	CAD	253,315		01/06/2021	(8,922)	(0.00)
JPY	1,442,296,169	USD	13,205,781		10/06/2021	(93,862)	(0.05)
AUD	138,525	USD	107,151		16/06/2021	(390)	(0.00)
JPY	201,760,574	USD	1,852,137		16/06/2021	(17,842)	(0.01)
USD USD	1,268,267 1,501,608	AUD CAD	1,649,412 1,899,452		16/06/2021 16/06/2021	(2,930) (70,604)	(0.00)
JJD	2,025,470	CNH	13,368,291		16/06/2021	(71,647)	(0.03)
	255,514	EUR	213,053		16/06/2021	(3,745)	(0.00)
USD		NOK	11,943,234		16/06/2021	(23,501)	(0.01)
USD USD	1,407,984				16/06/2021	/	(0.01)
USD USD USD		NZD	1,791,427		10/00/2021	(20,310)	(0.01)
USD USD USD USD USD	1,407,984 1,278,071 1,560,948	NZD SEK	1,791,427 13,259,787		16/06/2021	(20,310) (34,220)	(0.02)
USD USD USD USD USD USD	1,407,984 1,278,071 1,560,948 15,382,895	NZD SEK EUR	13,259,787 12,738,666		16/06/2021 25/06/2021	(34,220) (121,145)	(0.02) (0.05)
USD USD USD USD USD USD USD MXN	1,407,984 1,278,071 1,560,948 15,382,895 5,891,092	NZD SEK EUR USD	13,259,787 12,738,666 293,174		16/06/2021 25/06/2021 04/08/2021	(34,220) (121,145) (151)	(0.02) (0.05) (0.00)
USD USD USD USD USD USD USD MXN GBP	1,407,984 1,278,071 1,560,948 15,382,895 5,891,092 1,568,319	NZD SEK EUR USD USD	13,259,787 12,738,666 293,174 2,227,961		16/06/2021 25/06/2021 04/08/2021 05/08/2021	(34,220) (121,145) (151) (7,879)	(0.02) (0.05) (0.00) (0.00)
USD USD USD USD USD USD USD MXN GBP NOK	1,407,984 1,278,071 1,560,948 15,382,895 5,891,092 1,568,319 1,807,860	NZD SEK EUR USD USD USD	13,259,787 12,738,666 293,174 2,227,961 218,452		16/06/2021 25/06/2021 04/08/2021 05/08/2021 09/08/2021	(34,220) (121,145) (151) (7,879) (1,750)	(0.02) (0.05) (0.00) (0.00) (0.00)
USD USD USD USD USD USD USD USD USD MXN GBP NOK MYR	1,407,984 1,278,071 1,560,948 15,382,895 5,891,092 1,568,319 1,807,860 1,442,525	NZD SEK EUR USD USD USD USD	13,259,787 12,738,666 293,174 2,227,961 218,452 350,766		16/06/2021 25/06/2021 04/08/2021 05/08/2021 09/08/2021 16/08/2021	(34,220) (121,145) (151) (7,879) (1,750) (2,696)	(0.02) (0.05) (0.00) (0.00) (0.00) (0.00)
USD USD USD USD USD USD USD MXN GBP NOK	1,407,984 1,278,071 1,560,948 15,382,895 5,891,092 1,568,319 1,807,860	NZD SEK EUR USD USD USD	13,259,787 12,738,666 293,174 2,227,961 218,452		16/06/2021 25/06/2021 04/08/2021 05/08/2021 09/08/2021	(34,220) (121,145) (151) (7,879) (1,750)	(0.02) (0.05) (0.00) (0.00) (0.00)

ldinan	Consults Denovied -			Unrealised Gain/(Loss)	Market Value	% of Shareholders
ldings	Security Description			USD	USD	Equity
	Purchased Options EUR					
210,000	Put 6 month EURIBOR Swaption	Expires 01/06/2021	Strike 0.33	4,956	14,237	0.01
220,000	Put 6 month EURIBOR Swaption	Expires 25/06/2021	Strike 0.47	(332)	6,254	0.00
220,000	Put 6 month EURIBOR Swaption	Expires 30/06/2021	Strike 0.58	(3,563)	2,196	0.00
300,000	Put 6 month EURIBOR Swaption	Expires 06/07/2021	Strike 0.67	(3,063)	1,590	0.00
2,000,000	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.17	(4,541)	4,998	0.00
2,520,000	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.17	(4,365)	6,297	0.0
1,100,000	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.17	(2,177)	2,792	0.00
				(13,085)	38,364	0.02
250,000	GBP Put 6 month LIBOR Swaption	Expires 01/07/2021	Strike 1.39	(4,342)	1,635	0.00
	JPY					
59,360,000	Put 6 month LIBOR Swaption	Expires 07/07/2021	Strike 0.65	(4,171)	477	0.0
119,950,000	Put 6 month LIBOR Swaption	Expires 26/05/2022	Strike 0.43	(170)	20,749	0.0
				(4,341)	21,226	0.01
	USD					
10,530,000	Call 3 month LIBOR Swaption	Expires 20/04/2022	Strike 0.83	(5,282)	70,753	0.03
3,100,000	Call 3 month LIBOR Swaption	Expires 14/11/2022	Strike 0.70	(20,701)	10,675	0.0
5,510,000	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 0.75	34,915	63,016	0.03
1,160,000 790,000	Put 3 month LIBOR Swaption Put 3 month LIBOR Swaption	Expires 15/11/2021 Expires 18/11/2021	Strike 1.11 Strike 1.20	(2,771) (878)	8,458 4,771	0.00
		,		5,283	157,673	0.07
TAL PURCHASE					040.000	0.44
ost USD 235,383)					218,898	0.10
	Written Options EUR					
(940,000)	Call 6 month EURIBOR Swaption	Expires 28/05/2021	Strike 0.16	1,157	(4,291)	(0.00
(940,000)	Call 6 month EURIBOR Swaption	Expires 07/06/2021	Strike 0.11	3,907	(1,734)	(0.00
(940,000)	Call 6 month EURIBOR Swaption	Expires 14/06/2021	Strike 0.18	(1,998)	(7,911)	(0.00
(940,000)	Call 6 month EURIBOR Swaption	Expires 21/06/2021	Strike 0.22	(5,843)	(11,913)	(0.01
(740,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	1,846	(14,464)	(0.01
(950,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	(70)	(18,569)	(0.01
(430,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	47	(8,405)	(0.00
(1,410,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(1,143)	(13,953)	(0.01
(1,410,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(1,671)	(13,953)	(0.01
(1,700,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(311)	(16,822)	(0.01
(1,150,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(350)	(11,380)	(0.01
(940,000)	Put 6 month EURIBOR Swaption	Expires 28/05/2021	Strike 0.16	5,448	(0)	(0.00
(940,000)	Put 6 month EURIBOR Swaption	Expires 07/06/2021	Strike 0.11	2,315	(3,326)	(0.00
(940,000)	Put 6 month EURIBOR Swaption	Expires 14/06/2021	Strike 0.18	4,290	(1,623)	(0.00
(940,000)	Put 6 month EURIBOR Swaption	Expires 21/06/2021	Strike 0.22	4,612	(1,457)	(0.00
(2,000,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.02	1,691	(1,978)	(0.00
(2,520,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 19/08/2021	Strike 0.03 Strike 0.09	1,500 2,791	(2,537)	(0.00 (0.00
(2 000 000)		LAUITO 19/00/2021			(3,079) (3,918)	(0.00
(2,000,000)	•		Strike 0.10	7) 7/10		(0.00
(2,520,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.10	2,708 907		
(2,520,000) (1,100,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021	Strike 0.02	907	(1,108)	(0.00
(2,520,000) (1,100,000) (1,100,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021	Strike 0.02 Strike 0.09	907 1,232	(1,108) (1,723)	(0.00
(2,520,000) (1,100,000) (1,100,000) (1,660,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 15/11/2021	Strike 0.02 Strike 0.09 Strike 0.15	907 1,232 3,280	(1,108) (1,723) (8,167)	(0.00 (0.00 (0.00
(2,520,000) (1,100,000) (1,100,000) (1,660,000) (1,140,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 15/11/2021 Expires 18/11/2021	Strike 0.02 Strike 0.09 Strike 0.15 Strike 0.08	907 1,232 3,280 1,578	(1,108) (1,723) (8,167) (4,270)	(0.00 (0.00 (0.00 (0.00
(2,520,000) (1,100,000) (1,100,000) (1,660,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 15/11/2021	Strike 0.02 Strike 0.09 Strike 0.15	907 1,232 3,280 1,578 2,070	(1,108) (1,723) (8,167) (4,270) (14,240)	(0.00 (0.00 (0.00 (0.00 (0.01
(2,520,000) (1,100,000) (1,100,000) (1,660,000) (1,140,000) (740,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 15/11/2021 Expires 18/11/2021 Expires 10/02/2022	Strike 0.02 Strike 0.09 Strike 0.15 Strike 0.08 Strike 0.22	907 1,232 3,280 1,578	(1,108) (1,723) (8,167) (4,270)	(0.00 (0.00 (0.00 (0.00 (0.01 (0.01
(2,520,000) (1,100,000) (1,100,000) (1,660,000) (1,140,000) (740,000) (950,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 15/11/2021 Expires 18/11/2021 Expires 10/02/2022 Expires 10/02/2022	Strike 0.02 Strike 0.09 Strike 0.15 Strike 0.08 Strike 0.22 Strike 0.22	907 1,232 3,280 1,578 2,070 5,536	(1,108) (1,723) (8,167) (4,270) (14,240) (18,282)	(0.00 (0.00 (0.00 (0.00 (0.01 (0.01 (0.00
(2,520,000) (1,100,000) (1,100,000) (1,660,000) (1,140,000) (740,000) (950,000) (430,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 15/11/2021 Expires 18/11/2021 Expires 10/02/2022 Expires 10/02/2022 Expires 10/02/2022 Expires 10/02/2022	Strike 0.02 Strike 0.09 Strike 0.15 Strike 0.08 Strike 0.22 Strike 0.22 Strike 0.22	907 1,232 3,280 1,578 2,070 5,536 2,401	(1,108) (1,723) (8,167) (4,270) (14,240) (18,282) (8,275)	(0.00 (0.00 (0.00 (0.00 (0.01 (0.01 (0.00 (0.01
(2,520,000) (1,100,000) (1,100,000) (1,660,000) (1,140,000) (740,000) (950,000) (430,000) (1,410,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 15/11/2021 Expires 18/11/2021 Expires 10/02/2022 Expires 10/02/2022 Expires 10/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022	Strike 0.02 Strike 0.09 Strike 0.15 Strike 0.08 Strike 0.22 Strike 0.22 Strike 0.22 Strike 0.11 Strike 0.11	907 1,232 3,280 1,578 2,070 5,536 2,401 3,215	(1,108) (1,723) (8,167) (4,270) (14,240) (18,282) (8,275) (9,595)	(0.00 (0.00 (0.00 (0.00 (0.01 (0.01 (0.00 (0.01 (0.00
(2,520,000) (1,100,000) (1,100,000) (1,1660,000) (1,140,000) (740,000) (950,000) (430,000) (1,410,000) (1,410,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 15/11/2021 Expires 18/11/2021 Expires 10/02/2022 Expires 10/02/2022 Expires 10/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022	Strike 0.02 Strike 0.09 Strike 0.15 Strike 0.28 Strike 0.22 Strike 0.22 Strike 0.22 Strike 0.11 Strike 0.11	907 1,232 3,280 1,578 2,070 5,536 2,401 3,215 3,774	(1,108) (1,723) (8,167) (4,270) (14,240) (18,282) (8,275) (9,595)	(0.00 (0.00 (0.00 (0.00 (0.01 (0.01 (0.01 (0.00 (0.01
(2,520,000) (1,100,000) (1,100,000) (1,1660,000) (1,140,000) (740,000) (950,000) (430,000) (1,410,000) (1,410,000) (1,700,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 15/11/2021 Expires 18/11/2021 Expires 10/02/2022 Expires 10/02/2022 Expires 10/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022	Strike 0.02 Strike 0.09 Strike 0.15 Strike 0.08 Strike 0.22 Strike 0.22 Strike 0.22 Strike 0.11 Strike 0.11	907 1,232 3,280 1,578 2,070 5,536 2,401 3,215 3,774 2,518	(1,108) (1,723) (8,167) (4,270) (14,240) (18,282) (8,275) (9,595) (9,595) (11,569)	(0.00 (0.00 (0.00 (0.00 (0.01 (0.01 (0.00 (0.01 (0.00 (0.01
(2,520,000) (1,100,000) (1,100,000) (1,660,000) (1,140,000) (950,000) (430,000) (1,410,000) (1,410,000) (1,700,000) (1,150,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 15/11/2021 Expires 18/11/2021 Expires 10/02/2022 Expires 10/02/2022 Expires 10/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022	Strike 0.02 Strike 0.09 Strike 0.15 Strike 0.08 Strike 0.22 Strike 0.22 Strike 0.22 Strike 0.11 Strike 0.11 Strike 0.11	907 1,232 3,280 1,578 2,070 5,536 2,401 3,215 3,774 2,518 1,878	(1,108) (1,723) (8,167) (4,270) (14,240) (18,282) (8,275) (9,595) (9,595) (11,569) (7,826)	(0.00 (0.00 (0.00 (0.00 (0.01 (0.01 (0.00 (0.01 (0.00 (0.01 (0.00 (0.01
(2,520,000) (1,100,000) (1,100,000) (1,1660,000) (1,140,000) (950,000) (430,000) (1,410,000) (1,410,000) (1,700,000) (1,150,000) (2,120,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 18/11/2021 Expires 18/11/2021 Expires 10/02/2022 Expires 10/02/2022 Expires 10/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022	Strike 0.02 Strike 0.09 Strike 0.09 Strike 0.08 Strike 0.22 Strike 0.22 Strike 0.22 Strike 0.11 Strike 0.11 Strike 0.11 Strike 0.11	907 1,232 3,280 1,578 2,070 5,536 2,401 3,215 3,774 2,518 1,878 338	(1,108) (1,723) (8,167) (4,270) (14,240) (18,282) (8,275) (9,595) (11,569) (7,826) (21,336)	(0.00 (0.00 (0.00 (0.00 (0.01 (0.01 (0.00 (0.01 (0.00 (0.01 (0.00 (0.01 (0.01
(2,520,000) (1,100,000) (1,100,000) (1,1660,000) (1,140,000) (950,000) (430,000) (1,410,000) (1,410,000) (1,700,000) (1,150,000) (2,120,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 15/11/2021 Expires 18/11/2021 Expires 18/11/2021 Expires 10/02/2022 Expires 10/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 26/05/2022  Expires 28/05/2021	Strike 0.02 Strike 0.09 Strike 0.15 Strike 0.08 Strike 0.22 Strike 0.22 Strike 0.22 Strike 0.11 Strike 0.11 Strike 0.11 Strike 0.11 Strike 0.11 Strike 0.11	907 1,232 3,280 1,578 2,070 5,536 2,401 3,215 3,774 2,518 1,878 338 49,653	(1,108) (1,723) (8,167) (4,270) (14,240) (18,282) (8,275) (9,595) (11,569) (7,826) (21,336) (257,299)	(0.00) (0.00) (0.00) (0.01) (0.01) (0.01) (0.00) (0.01) (0.01) (0.01) (0.12)
(2,520,000) (1,100,000) (1,100,000) (1,1660,000) (1,140,000) (950,000) (430,000) (1,410,000) (1,410,000) (1,700,000) (1,150,000) (2,120,000) (960,000) (960,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Call 3 month LIBOR Swaption Call 3 month LIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 15/11/2021 Expires 15/11/2021 Expires 18/11/2021 Expires 10/02/2022 Expires 10/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 26/05/2022  Expires 26/05/2022	Strike 0.02 Strike 0.09 Strike 0.09 Strike 0.15 Strike 0.08 Strike 0.22 Strike 0.22 Strike 0.22 Strike 0.11 Strike 0.11 Strike 0.11 Strike 0.11 Strike 0.11 Strike 0.11	907 1,232 3,280 1,578 2,070 5,536 2,401 3,215 3,774 2,518 1,878 338 49,653	(1,108) (1,723) (8,167) (4,270) (14,240) (18,282) (8,275) (9,595) (11,569) (7,826) (21,336) (257,299)	(0.00 (0.00 (0.00 (0.00 (0.01 (0.01 (0.01 (0.01 (0.01 (0.01 (0.01 (0.12
(2,520,000) (1,100,000) (1,100,000) (1,160,000) (1,140,000) (950,000) (430,000) (1,410,000) (1,410,000) (1,700,000) (1,150,000) (2,120,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 15/11/2021 Expires 18/11/2021 Expires 18/11/2021 Expires 10/02/2022 Expires 10/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 14/02/2022 Expires 26/05/2022  Expires 28/05/2021	Strike 0.02 Strike 0.09 Strike 0.15 Strike 0.08 Strike 0.22 Strike 0.22 Strike 0.22 Strike 0.11 Strike 0.11 Strike 0.11 Strike 0.11 Strike 0.11 Strike 0.11	907 1,232 3,280 1,578 2,070 5,536 2,401 3,215 3,774 2,518 1,878 338 49,653	(1,108) (1,723) (8,167) (4,270) (14,240) (18,282) (8,275) (9,595) (11,569) (7,826) (21,336) (257,299)	(0.00) (0.00) (0.00) (0.00) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.01) (0.00) (0.00) (0.00) (0.00) (0.00) (0.00)

oldings	Security Description				Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
	Written Options – (Continued)						
(15,800,000)	USD – (Continued) Call 3 month LIBOR Swaption	Expires 20/04/2022	Strike 0.63		4,855	(58,561)	(0.03)
(600,000)	Call 3 month LIBOR Swaption	Expires 14/11/2022	Strike 1.06		23,057	(8,109)	(0.00)
(960,000)	Put 3 month LIBOR Swaption	Expires 28/05/2021	Strike 1.68		7,524	(0)	(0.00)
(1,380,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.91		8,986	(260)	(0.00)
(1,480,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.98		8,136	(4)	(0.00
(960,000)	Put 3 month LIBOR Swaption	Expires 07/06/2021	Strike 1.58		4,582	(3,158)	(0.00)
(960,000)	Put 3 month LIBOR Swaption	Expires 17/06/2021	Strike 1.62		3,416	(4,276)	(0.00
(960,000)	Put 3 month LIBOR Swaption	Expires 24/06/2021	Strike 1.60		1,105	(5,980)	(0.00
(1,410,000)	Put 3 month LIBOR Swaption	Expires 25/06/2021	Strike 1.10		5,614	(836)	(0.00
(1,380,000)	Put 3 month LIBOR Swaption	Expires 30/06/2021	Strike 1.25		5,648	(286)	(0.00
(330,000)	Put 3 month LIBOR Swaption Put 3 month LIBOR Swaption	Expires 01/07/2021 Expires 06/07/2021	Strike 2.44 Strike 2.40		5,278 4,542	(167) (309)	(0.00 (0.00
(330,000)	Put 3 month LIBOR Swaption	Expires 07/07/2021	Strike 2.40		4,300	(534)	(0.00)
(5,510,000)	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 0.88		(21,797)	(38,879)	(0.02
(5,510,000)	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 1.01		(11,087)	(22,107)	(0.01
(-,,,		F			47,781	(224,665)	(0.10
OTAL WRITTEN C							
COST USD (579,398	(1)					(481,964)	(0.22)
OTAL OPTIONS cost USD (344,015	5))					(263,066)	(0.12)
wap Contracts –	- 0.02%						
et Local						Unrealised	% of
otional mount	Pay	Receive		Currency	Maturity Date	Gain USD	Shareholders Equity
	Interest Rate Swaps						
43,140,000	Floating (AUD 3 month BBSW)	Fixed 0.190%		AUD	22/02/2023	11,822	0.01
8,020,000	Fixed 0.400%	Floating (AUD 3 month BBSW)		AUD	15/09/2024	4,683	0.00
3,210,000	Floating (AUD 6 month BBSW)	Fixed 1.500%		AUD	02/02/2031	13,843	0.01
				AUD	24/02/2031	28,880	0.0
5,450,000	Floating (AUD 6 month BBSW)	Fixed 2.500%					
1,870,000	Floating (AUD 6 month BBSW)	Fixed 1.000%		AUD	16/06/2031	15,385	
1,870,000 1,810,000	Floating (AUD 6 month BBSW) Fixed 2.750%	Fixed 1.000% Floating (AUD 6 month BBSW)		AUD AUD	16/06/2031 24/02/2041	15,385 751	0.00
1,870,000 1,810,000 3,000,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI)	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120%		AUD AUD BRL	16/06/2031 24/02/2041 03/01/2022	15,385 751 867	0.00
1,870,000 1,810,000 3,000,000 2,792,078	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320%	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI)		AUD AUD BRL BRL	16/06/2031 24/02/2041 03/01/2022 02/01/2025	15,385 751 867 12,609	0.00 0.00
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804%		AUD AUD BRL BRL CAD	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023	15,385 751 867 12,609 17,424	0.00 0.00 0.01 0.01
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750%		AUD AUD BRL BRL CAD CAD	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023	15,385 751 867 12,609 17,424 21,075	0.00 0.00 0.0° 0.0°
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250%		AUD AUD BRL BRL CAD CAD CAD	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031	15,385 751 867 12,609 17,424 21,075 12,935	0.00 0.00 0.00 0.00 0.00
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000 2,110,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500%		AUD AUD BRL BRL CAD CAD CAD CAD	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031	15,385 751 867 12,609 17,424 21,075 12,935 15,616	0.01 0.00 0.01 0.01 0.01 0.01 0.01
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250%		AUD AUD BRL BRL CAD CAD CAD	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031	15,385 751 867 12,609 17,424 21,075 12,935	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000 2,110,000 3,490,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 0.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR)		AUD AUD BRL BRL CAD CAD CAD CAD CAD CAD	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2051 28/03/2023	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000 2,110,000 3,490,000 1,430,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR) Fixed 0.000%		AUD AUD BRL BRL CAD CAD CAD CAD CAD EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2051 28/03/2023 16/06/2023	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43	0.00 0.00 0.0° 0.0° 0.0° 0.0° 0.0° 0.00
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000 2,110,000 3,490,000 1,430,000 2,960,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 1.390%	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.2500% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR)		AUD AUD BRL BRL CAD CAD CAD CAD EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2051 28/03/2023 16/06/2024	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43	0.00 0.00 0.01 0.01 0.01 0.01 0.00 0.00
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000 2,110,000 3,490,000 1,430,000 2,960,000 180,000 2,280,000 1,970,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 1.390% Floating (EUR 6 month LIBOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.080% Floating (EUR 12 month LIBOR) Floating (EUR 12 month LIBOR) Fixed 0.000%		AUD AUD BRL BRL CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2051 28/03/2023 16/06/2024 15/01/2025 15/03/2026 17/05/2026	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000 3,490,000 1,430,000 2,960,000 180,000 2,280,000 1,970,000 5,550,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 1.390% Floating (EUR 6 month LIBOR) Fixed 0.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.250% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.080% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO)		AUD AUD BRL BRL CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2051 28/03/2023 16/06/2024 15/01/2025 15/03/2026 17/05/2026	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046 21,399	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000 3,490,000 1,430,000 2,960,000 180,000 2,280,000 1,970,000 4,570,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 1.390% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.080% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 12 month LIBOR)		AUD AUD BRL BRL CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2051 28/03/2023 16/06/2024 15/01/2025 15/03/2026 17/05/2026 16/06/2026	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046 21,399 5,806	0.00 0.01 0.01 0.02 0.02 0.03 0.04 0.04 0.04 0.04 0.04 0.04 0.04
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000 2,110,000 1,430,000 1,960,000 1,80,000 1,970,000 4,570,000 12,290,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 1.390% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.080% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Floating (EUR 12 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000%		AUD AUD BRL BRL CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2051 28/03/2023 16/06/2024 15/01/2025 15/03/2026 17/05/2026 16/06/2026 16/06/2026	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046 21,399 5,806 23,912	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
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1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000 3,490,000 1,430,000 2,960,000 1,80,000 1,970,000 4,570,000 12,280,000 1,550,000 4,570,000 1,590,000 1,590,000 1,590,000 1,930,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 1.390% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.2500% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.080% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR)		AUD AUD BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2031 16/06/2024 15/01/2025 15/03/2026 16/06/2026 16/06/2026 15/09/2026 16/06/2028 16/06/2028 16/06/2028 16/06/2028 16/06/2028 16/06/2028	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046 21,399 5,806 23,912 3,107 8,935 14,427 13,811	0.00 0.01 0.01 0.01 0.01 0.02 0.00 0.00
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,110,000 2,1110,000 3,490,000 1,430,000 2,960,000 1,970,000 5,550,000 4,570,000 12,290,000 1,590,000 1,590,000 1,590,000 1,930,000 1,930,000 1,930,000 1,930,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 1.390% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.500% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		AUD AUD BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2023 16/06/2023 16/06/2024 15/01/2025 15/03/2026 16/06/2026 16/06/2026 16/06/2026 16/06/2028 16/06/2028 16/06/2028 16/06/2028	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046 21,399 5,806 23,912 3,107 8,935 14,427 13,811 2,317	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000 1,430,000 1,430,000 2,960,000 1,970,000 4,570,000 1,590,000 1,590,000 2,960,000 1,930,000 1,930,000 1,20,000 3,760,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 1.390% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.080% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month ESTRO) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		AUD AUD BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2031 16/06/2023 16/06/2024 15/01/2025 15/03/2026 16/06/2026 16/06/2026 16/06/2026 16/06/2028 16/06/2028 16/06/2028 16/06/2028 16/06/2028 28/03/2031 16/06/2036	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046 21,399 5,806 23,912 3,107 8,935 14,427 13,811 2,317	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
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1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000 1,430,000 1,430,000 2,960,000 1,970,000 4,570,000 1,590,000 1,590,000 2,960,000 1,930,000 1,930,000 1,20,000 3,760,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 1.390% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.080% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		AUD AUD BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2031 16/06/2023 16/06/2024 15/01/2025 15/03/2026 16/06/2026 16/06/2026 16/06/2026 16/06/2028 16/06/2028 16/06/2028 16/06/2028 16/06/2028 28/03/2031 16/06/2036	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046 21,399 5,806 23,912 3,107 8,935 14,427 13,811 2,317	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,110,000 3,490,000 1,430,000 2,280,000 1,970,000 5,550,000 4,570,000 12,290,000 1,590,000 1,930,000 1,930,000 1,930,000 3,760,000 5,290,000 3,190,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 1.390% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.250% Fixed 1.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month EURIBOR) Fixed 0.080% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)		AUD AUD BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2031 16/06/2024 15/01/2025 15/03/2026 16/06/2026 16/06/2026 16/06/2026 16/06/2028 28/03/2031 16/06/2028 28/03/2031 16/06/2028 28/03/2031 16/06/2030 21/05/2040	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046 21,399 5,806 23,912 3,107 8,935 14,427 13,811 2,317 173,673 3,070 4,302	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
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1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,110,000 3,490,000 1,430,000 2,280,000 1,970,000 4,570,000 12,290,000 1,930,000 1,930,000 1,930,000 5,290,000 3,760,000 7,350,000 2,018,550,000 2,018,550,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 3 month CDOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 1.390% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Fixed 0.250% Fixed 1.000% Fixed 1.000% Fixed 1.250% Floating (GBP 1 month SONIA) Fixed 1.250% Fixed 1.500%	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.080% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month ESTRO) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR)		AUD AUD BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2031 16/06/2024 15/01/2025 15/03/2026 16/06/2026 16/06/2026 16/06/2026 16/06/2028 28/03/2031 16/06/2028 28/03/2031 16/06/2038 21/05/2040 26/01/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046 21,399 5,806 23,912 3,107 8,935 14,427 13,811 2,317 173,673 3,070 4,302 29,923 228 2,938 4,94	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
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1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,110,000 3,490,000 1,430,000 2,2960,000 1,970,000 5,550,000 4,570,000 1,590,000 2,900,000 1,930,000 1,930,000 1,930,000 3,760,000 5,290,000 3,760,000 5,290,000 3,190,000 7,350,000 3,190,000 7,350,000 3,190,000 7,350,000 3,190,000 1,7350,000 3,190,000 1,7350,000 3,190,000 1,7350,000 3,190,000 1,7350,000 3,190,000 1,7350,000 3,190,000 1,780,000 2,018,550,000 915,900,000 1,780,000 2,018,550,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 3 month CDOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Fixed 1.000% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 6.400% Floating (MYR 3 month KLIBOR) Fixed 1.240%	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.080% Floating (EUR 12 month LIBOR) Fixed 0.080% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month ESTRO) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Fixed 3.650% Floating (NOK 6 month NIBOR)		AUD BRL CAD CAD CAD CAD CAD CAD CAD CAD CAD CAD	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2031 16/06/2032 16/06/2026 16/06/2026 16/06/2026 16/06/2026 16/06/2026 16/06/2028 28/03/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 15/09/2026 04/06/2031 15/09/2026	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046 21,399 5,806 23,912 3,107 8,935 14,427 13,811 2,317 173,673 3,070 4,302 29,923 228 2,938 494 4,601 15,588 62,915	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,010,000 1,430,000 1,430,000 1,430,000 1,970,000 5,550,000 4,570,000 1,930,000 1,930,000 1,930,000 1,930,000 3,760,000 5,290,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 1,7350,000 3,760,000 3,760,000 1,7350,000 3,760,000 1,7350,000 3,760,000 1,7350,000 3,060,000 1,780,000 1,780,000 2,018,550,000 915,900,000 3,060,000 650,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 3 month CDOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 1.390% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 6.400% Fixed 6.400% Floating (MYR 3 month KLIBOR) Fixed 1.240% Floating (NZD 3 month NZDBB)	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MRW 3 month LIBOR) Floating (MRW 1 month TIIE) Fixed 3.650% Floating (NOK 6 month NIBOR) Fixed 3.000%		AUD BRL CAD CAD CAD CAUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2031 16/06/2023 16/06/2024 15/01/2025 15/03/2026 16/06/2026 16/06/2026 16/06/2028 28/03/2031 16/06/2028 28/03/2031 16/06/2036 21/05/2040 26/01/2031 16/06/2031 15/09/2023 15/09/2024 26/01/2031 15/09/2024 26/01/2031 15/09/2024 29/10/2030 16/06/2031	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046 21,399 5,806 23,912 3,107 8,935 14,427 13,811 2,317 173,673 3,070 4,302 29,923 29,923 29,928 4,601 15,588 62,915 2,069	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,110,000 3,490,000 1,430,000 2,960,000 1,80,000 1,970,000 850,000 1,930,000 1,930,000 1,930,000 3,760,000 5,290,000 3,760,000 2,018,550,000 4,570,000 1,930,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 1.390% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Fixed 1.250% Floating (GBP 1 month SONIA) Fixed 1.250% Fixed 1.240% Floating (MYR 3 month KLIBOR) Fixed 1.240% Floating (NZD 3 month NZDBB) Floating (SEK 3 month STIBOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.250% Fixed 1.250% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.080% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month ESTRO) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MRN 1 month TIIE) Fixed 3.650% Floating (NOK 6 month NIBOR) Fixed 1.273%		AUD AUD BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2031 16/06/2024 15/01/2025 15/03/2026 16/06/2026 16/06/2026 16/06/2026 16/06/2026 16/06/2028 28/03/2031 16/06/2038 21/05/2040 26/01/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 15/09/2022 29/10/2030 15/09/2031 15/09/2031 15/09/2031 16/06/2031	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046 21,399 5,806 23,912 3,107 8,935 14,427 13,811 2,317 173,673 3,070 4,302 29,923 228 2,938 494 4,601 15,588 62,915 2,069 1,083	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
1,870,000 1,810,000 3,000,000 2,792,078 41,530,000 65,140,000 2,101,000 3,490,000 1,430,000 2,280,000 1,970,000 5,550,000 4,570,000 1,930,000 1,930,000 1,930,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 3,760,000 3,060,000 1,780,000 2,8520,000 650,000	Floating (AUD 6 month BBSW) Fixed 2.750% Floating (BRL 1 month BRCDI) Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (EUR 3 month CDOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 1.390% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 6.400% Fixed 6.400% Floating (MYR 3 month KLIBOR) Fixed 1.240% Floating (NZD 3 month NZDBB)	Fixed 1.000% Floating (AUD 6 month BBSW) Fixed 4.120% Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.250% Fixed 1.500% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 12 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MRW 3 month LIBOR) Floating (MRW 1 month TIIE) Fixed 3.650% Floating (NOK 6 month NIBOR) Fixed 3.000%		AUD BRL CAD CAD CAD CAUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 03/01/2022 02/01/2025 28/02/2023 01/03/2023 16/06/2031 16/06/2031 16/06/2023 16/06/2024 15/01/2025 15/03/2026 16/06/2026 16/06/2026 16/06/2028 28/03/2031 16/06/2028 28/03/2031 16/06/2036 21/05/2040 26/01/2031 16/06/2031 15/09/2023 15/09/2024 26/01/2031 15/09/2024 26/01/2031 15/09/2024 29/10/2030 16/06/2031	15,385 751 867 12,609 17,424 21,075 12,935 15,616 1,757 43 501 2,540 37,814 4,046 21,399 5,806 23,912 3,107 8,935 14,427 13,811 2,317 173,673 3,070 4,302 29,923 29,923 29,928 4,601 15,588 62,915 2,069	0.00 0.00

In   4,050,000   Fi   9,190,000   Fi   1,000,000   1,00	Interest Rate Swaps – (Continued) Floating (USD 3 month LIBOR) Fixed 4.000% Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR)  INTEREST RATE SWAPS  Credit Default Swaps Floating (Unibail-Rodamco-Westfield S.E.) Floating (The Markit CDX North America nivestment Grade 28 Version 1 Index) Floating (The Markit CDX North America nivestment Grade 34 Index) Floating (Colombia Government international Bond) Floating (Indonesia Government international Bond) Floating (Russian Foreign Bond - Eurobond) Floating (Russian Foreign Bond - Eurobond) Floating (Russian Foreign Bond - Eurobond) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 2.378% Floating (ZAR 3 month JIBAR) Fixed 6.250% Fixed 7.750%  Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000%	USD ZAR ZAR ZAR ZAR ZAR ZAR USD USD USD USD USD USD USD USD USD USD	09/03/2031 16/06/2023 17/06/2026 16/06/2031 20/06/2024 20/06/2022 20/06/2024 20/06/2024 20/06/2024 20/06/2024 20/12/2025 18/11/2054 18/11/2054	9,765 319 9,547 997 632,071 416 4,645 26,126 820 4,525 3,758 3,189 192 72,977 39,384 5,964	\$\text{Shareholders} \text{Equit}\$  0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
4,050,000 FI 2,950,000 FI 9,190,000 FI 775,000 FI 200,000 FI 100,0	Floating (USD 3 month LIBOR) Fixed 4.000% Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR) Floating (Unibail-Rodamco-Westfield S. E.) Floating (The Markit CDX North America nvestment Grade 28 Version 1 Index) Floating (The Markit CDX North America nvestment Grade 34 Index) Floating (Colombia Government nternational Bond) Floating (Indonesia Government nternational Bond) Floating (Saudi Government nternational Bond) Floating (Russian Foreign Bond - Eurobond) Floating (Mexico Government nternational Bond) Floating (Mexico Government nternational Bond) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North	Floating (ZAR 3 month JIBAR) Fixed 6.250% Fixed 7.750%  Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000%	ZAR ZAR ZAR ZAR ZAR ZAR ZAR  USD USD USD USD USD USD USD USD USD US	16/06/2023 17/06/2026 16/06/2031 20/06/2024 20/06/2022 20/06/2024 20/06/2024 20/06/2024 20/12/2024 20/12/2025 18/11/2054	319 9,547 997 632,071 416 4,645 26,126 820 4,525 3,758 3,189 192 72,977 39,384	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
2,950,000 FI 9,190,000 FI 775,000 FI  200,000 FI 3,900,000 FI 170,000 FI 170,000 FI 10 200,000 FI 10 200,000 FI 10 450,000 FI 10 450,000 FI AI 450,000 FI AI 400,000 FI AI	Fixed 4.000%  Floating (ZAR 3 month JIBAR)  Floating (ZAR 3 month JIBAR)  Floating (ZAR 3 month JIBAR)  IN INTEREST RATE SWAPS  Credit Default Swaps  Floating (Unibail-Rodamco-Westfield S.E.)  Floating (The Markit CDX North America nvestment Grade 28 Version 1 Index)  Floating (The Markit CDX North America nvestment Grade 34 Index)  Floating (Colombia Government nternational Bond)  Floating (Indonesia Government nternational Bond)  Floating (Saudi Government nternational Bond)  Floating (Russian Foreign Bond - Eurobond)  Floating (Mexico Government nternational Bond)  Floating (Mexico Horeign Bond - Eurobond)  Floating (Mexico Horeign Bond - Eurobond)  Floating (The Markit CMBX North America BBB- 11 Index)  Floating (The Markit CMBX North America BBB- 11 Index)  Floating (The Markit CMBX North America BBB- 11 Index)  Floating (The Markit CMBX North America BBB- 8 Index)  Floating (The Markit CMBX North America BBB- 8 Index)  Floating (The Markit CMBX North America BBB- 8 Index)  Floating (The Markit CMBX North America BBB- 8 Index)	Floating (ZAR 3 month JIBAR) Fixed 6.250% Fixed 7.750%  Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000% Fixed 3.000%	ZAR ZAR ZAR ZAR ZAR ZAR ZAR  USD USD USD USD USD USD USD USD USD US	16/06/2023 17/06/2026 16/06/2031 20/06/2024 20/06/2022 20/06/2024 20/06/2024 20/06/2024 20/12/2024 20/12/2025 18/11/2054	319 9,547 997 632,071 416 4,645 26,126 820 4,525 3,758 3,189 192 72,977 39,384	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
9,190,000 FI 775,000 FI 200,000 FI 3,900,000 FI 170,000 FI 270,000 FI 100,000 FI 1,000,000 FI 1,	Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR)  IN INTEREST RATE SWAPS  Credit Default Swaps Floating (Unibail-Rodamco-Westfield S.E.) Floating (Unibail-Rodamco-Westfield S.E.) Floating (The Markit CDX North America nvestment Grade 28 Version 1 Index) Floating (The Markit CDX North America nvestment Grade 34 Index) Floating (Colombia Government nternational Bond) Floating (Indonesia Government nternational Bond) Floating (Saudi Government nternational Bond) Floating (Russian Foreign Bond - Eurobond) Floating (Mexico Government nternational Bond) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America GMBR- 8 Index) Floating (The Markit CMBX North America GMBR- 8 Index) Floating (The Markit CMBX North America GMBR- 8 Index) Floating (The Markit CMBX North	Fixed 6.250% Fixed 7.750%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%	EUR USD USD USD USD USD USD USD USD USD USD	17/06/2026 16/06/2031 20/06/2024 20/06/2023 20/06/2024 20/06/2024 20/06/2024 20/12/2024 20/12/2025 18/11/2054	9,547 997 632,071 416 4,645 26,126 820 4,525 3,758 3,189 192 72,977 39,384	0.0 0.2 0.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0
775,000 FI  UNREALISED GAIN OI  200,000 FI 5,800,000 FI In 170,000 FI In 270,000 FI In 200,000 FI In 2450,000 FI In 450,000 FI A 400,000 FI A 100,000 FI A 400,00	Floating (ZAR 3 month JIBAR)  DN INTEREST RATE SWAPS  Credit Default Swaps  Floating (Unibail-Rodamco-Westfield S.E.)  Floating (The Markit CDX North America nivestment Grade 28 Version 1 Index)  Floating (The Markit CDX North America nivestment Grade 34 Index)  Floating (Colombia Government niternational Bond)  Floating (Indonesia Government niternational Bond)  Floating (Saudi Government niternational Bond)  Floating (Russian Foreign Bond - Eurobond)  Floating (Russian Foreign Bond - Eurobond)  Floating (The Markit CMBX North America BBB- 11 Index)  Floating (The Markit CMBX North America BBB- 11 Index)  Floating (The Markit CMBX North America BBB- 11 Index)  Floating (The Markit CMBX North America BBB- 11 Index)  Floating (The Markit CMBX North America BBB- 11 Index)  Floating (The Markit CMBX North America BBB- 8 Index)  Floating (The Markit CMBX North America BBB- 8 Index)  Floating (The Markit CMBX North America BBB- 8 Index)  Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 7.750%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%	EUR USD USD USD USD USD USD USD USD USD USD	20/06/2024 20/06/2022 20/06/2023 20/06/2024 20/06/2024 20/06/2024 20/12/2024 20/12/2025 18/11/2054	997 632,071 416 4,645 26,126 820 4,525 3,758 3,189 192 72,977 39,384	0.0 0.2 0.0 0.0 0.0 0.0 0.0 0.0
200,000 Fi In 270,000 Fi In 270,000 Fi In 20	Credit Default Swaps  Cloating (Unibail-Rodamco-Westfield S.E.)  Floating (The Markit CDX North America nvestment Grade 28 Version 1 Index)  Floating (The Markit CDX North America nvestment Grade 34 Index)  Floating (Colombia Government nternational Bond)  Floating (Indonesia Government nternational Bond)  Floating (Saudi Government nternational Bond)  Floating (Russian Foreign Bond - Eurobond)  Floating (Mexico Government nternational Bond)  Floating (The Markit CMBX North America BBB- 11 Index)  Floating (The Markit CMBX North America BBB- 11 Index)  Floating (The Markit CMBX North America BBB- 11 Index)  Floating (The Markit CMBX North America BBB- 11 Index)  Floating (The Markit CMBX North America BBB- 11 Index)  Floating (The Markit CMBX North America BBB- 8 Index)  Floating (The Markit CMBX North America BBB- 8 Index)  Floating (The Markit CMBX North America BBB- 8 Index)  Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%	USD USD USD USD USD USD USD USD USD	20/06/2022 20/06/2023 20/06/2024 20/06/2024 20/06/2024 20/12/2024 20/12/2025 18/11/2054	416 4,645 26,126 820 4,525 3,758 3,189 192 72,977 39,384	0.0 0.0 0.0 0.0 0.0 0.0
200,000 FI S. 5,800,000 FI 13,900,000 FI In 270,000 FI In 200,000 FI In 200,000 FI In 200,000 FI In 200,000 FI A 100,000 FI A 100,000 FI A 2550,000 FI A 100,000	Floating (Unibail-Rodamco-Westfield S.E.) Floating (The Markit CDX North America nvestment Grade 28 Version 1 Index) Floating (The Markit CDX North America nvestment Grade 34 Index) Floating (Colombia Government nternational Bond) Floating (Indonesia Government nternational Bond) Floating (Saudi Government nternational Bond) Floating (Russian Foreign Bond - Eurobond) Floating (Mexico Government nternational Bond) Floating (Mexico Government nternational Bond) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%	USD USD USD USD USD USD USD USD USD	20/06/2022 20/06/2023 20/06/2024 20/06/2024 20/06/2024 20/12/2024 20/12/2025 18/11/2054	4,645 26,126 820 4,525 3,758 3,189 192 72,977 39,384	0.0 0.0 0.0 0.0 0.0 0.0
5,800,000 Fi In 3,900,000 Fi In 170,000 Fi In 200,000 Fi In 1,000,000 Fi In 1,	G.E.) Floating (The Markit CDX North America nvestment Grade 28 Version 1 Index) Floating (The Markit CDX North America nvestment Grade 34 Index) Floating (Colombia Government nternational Bond) Floating (Indonesia Government nternational Bond) Floating (Saudi Government nternational Bond) Floating (Russian Foreign Bond - Eurobond) Floating (Mexico Government nternational Bond) Floating (Mexico Government nternational Bond) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%	USD USD USD USD USD USD USD USD USD	20/06/2022 20/06/2023 20/06/2024 20/06/2024 20/06/2024 20/12/2024 20/12/2025 18/11/2054	4,645 26,126 820 4,525 3,758 3,189 192 72,977 39,384	0.0 0.0 0.0 0.0 0.0 0.0
In   In   In   In   In   In   In   In	nvestment Grade 28 Version 1 Index) Floating (The Markit CDX North America nvestment Grade 34 Index) Floating (Colombia Government nternational Bond) Floating (Indonesia Government nternational Bond) Floating (Saudi Government nternational Bond) Floating (Saudi Government nternational Bond) Floating (Russian Foreign Bond - Eurobond) Floating (Mexico Government nternational Bond) Floating (The Markit CMBX North America BBB-11 Index) Floating (The Markit CMBX North America BBB-11 Index) Floating (The Markit CMBX North America BBB-11 Index) Floating (The Markit CMBX North America BBB-11 Index) Floating (The Markit CMBX North America BBB-8 Index) Floating (The Markit CMBX North America BBB-8 Index) Floating (The Markit CMBX North America BBB-8 Index) Floating (The Markit CMBX North	Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%	USD USD USD USD USD USD USD USD	20/06/2023 20/06/2024 20/06/2024 20/06/2024 20/12/2024 20/12/2025 18/11/2054	26,126 820 4,525 3,758 3,189 192 72,977 39,384	0.0 0.0 0.0 0.0 0.0 0.0
3,900,000 FI In 170,000 FI In 270,000 FI In 200,000 FI In 200,000 FI In 200,000 FI In 200,000 FI In 200,000 FI Au 250,000 FI Au 250,000 FI Au 250,000 FI Au 200,000 FI Au	Floating (The Markit CDX North America nvestment Grade 34 Index) Floating (Colombia Government nternational Bond) Floating (Indonesia Government nternational Bond) Floating (Saudi Government nternational Bond) Floating (Saudi Government nternational Bond) Floating (Russian Foreign Bond - Eurobond) Floating (Mexico Government nternational Bond) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%	USD USD USD USD USD USD USD	20/06/2024 20/06/2024 20/06/2024 20/12/2024 20/12/2025 18/11/2054	820 4,525 3,758 3,189 192 72,977 39,384	0.0 0.0 0.0 0.0 0.0
170,000 FI In 270,000 FI In 200,000 FI Au 250,000 FI Au 20	Floating (Colombia Government International Bond) Floating (Indonesia Government International Bond) Floating (Saudi Government International Bond) Floating (Russian Foreign Bond - Eurobond) Floating (Mexico Government International Bond) Floating (The Markit CMBX North Index) Floating (The Markit CMBX North Index) Floating (The Markit CMBX North Index) Floating (The Markit CMBX North Index) Floating (The Markit CMBX North Index) Floating (The Markit CMBX North Index) Floating (The Markit CMBX North Index) Floating (The Markit CMBX North Index) Floating (The Markit CMBX North Index) Floating (The Markit CMBX North Index) Floating (The Markit CMBX North Index) Floating (The Markit CMBX North Index) Floating (The Markit CMBX North Index) Floating (The Markit CMBX North Index)	Fixed 1.000%  Fixed 1.000%  Fixed 1.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%	USD USD USD USD USD USD	20/06/2024 20/06/2024 20/12/2024 20/12/2025 18/11/2054	4,525 3,758 3,189 192 72,977 39,384	0.0 0.0 0.0 0.0
270,000 FI In 200,000 FI E E E E E E E E E E E E E E E E E E	Floating (Indonesia Government International Bond) Floating (Saudi Government International Bond) Floating (Russian Foreign Bond - Eurobond) Floating (Mexico Government International Bond) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 1.000%  Fixed 1.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%	USD USD USD USD USD	20/06/2024 20/12/2024 20/12/2025 18/11/2054 18/11/2054	3,758 3,189 192 72,977 39,384	0.0 0.0 0.0
200,000 Find 1,000,00	nternational Bond) Floating (Saudi Government international Bond) Floating (Russian Foreign Bond - Eurobond) Floating (Mexico Government international Bond) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 1.000%  Fixed 1.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%	USD USD USD USD	20/12/2024 20/12/2025 18/11/2054 18/11/2054	3,758 3,189 192 72,977 39,384	0.0 0.0 0.0
200,000 FI 1,000,000 FI 450,000 FI AI 100,000 FI AI 250,000 FI AI 250,000 FI AI 250,000 FI AI 200,000 FI AI 400,00	nternational Bond) Floating (Russian Foreign Bond - Eurobond) Floating (Mexico Government nternational Bond) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North Floating (The Markit CMBX North	Fixed 1.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%	USD USD USD USD	20/12/2024 20/12/2025 18/11/2054 18/11/2054	3,189 192 72,977 39,384	0.0 0.0 0.0
1,000,000 Fi In 450,000 Fi An 400,000 Fi An	Eurobond) Floating (Mexico Government nternational Bond) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 1.000%  Fixed 3.000%  Fixed 3.000%  Fixed 3.000%	USD USD USD	20/12/2025 18/11/2054 18/11/2054	192 72,977 39,384	0.0
450,000 FI AI 400,000 FI AI 100,000 FI AI 250,000 FI AI 100,000 FI AI 200,000 FI AI 40	nternational Bond) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North Floating (The Markit CMBX North	Fixed 3.000% Fixed 3.000% Fixed 3.000%	USD USD USD	18/11/2054 18/11/2054	72,977 39,384	0.0
450,000 FI AI  400,000 FI AI  100,000 FI AI  250,000 FI AI  100,000 FI AI  200,000 FI AI  400,000 FI AI  200,000 FI AI  400,00	Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 3.000% Fixed 3.000%	USD	18/11/2054	39,384	
400,000 FI AI 100,000 FI AI 250,000 FI AI 100,000 FI AI 200,000 FI AI 200,000 FI AI 40	Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD			0.0
100,000 FI Ai 250,000 FI 100,000 FI Ai 100,000 FI Ai 200,000 FI Ai 400,000 FI Ai 400,000 FI Ai TOTAL UNREALISED	Floating (The Markit CMBX North America BBB- 11 Index) Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 3.000%		18/11/2054	E 064	
250,000 FI AI 100,000 FI AI 100,000 FI AI 200,000 FI AI 400,000 FI AI UNREALISED GAIN OI TOTAL UNREALISED	Floating (The Markit CMBX North America BBB- 8 Index) Floating (The Markit CMBX North		lien		5,904	0.0
100,000 FI 100,000 FI 200,000 FI 400,000 FI AI 400,000 FI TOTAL UNREALISED	America BBB- 8 Index) Floating (The Markit CMBX North		עסט	17/10/2057	27,818	0.0
100,000 FI 200,000 FI AI 400,000 FI AI 400,000 FI AI TOTAL UNREALISED			USD	17/10/2057	3,418	0.0
200,000 FI AI 400,000 FI AI UNREALISED GAIN OI TOTAL UNREALISED		Fixed 3.000%				
400,000 FI AI UNREALISED GAIN OI TOTAL UNREALISED	Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%	USD	17/10/2057	525	0.0
UNREALISED GAIN O	Floating (The Markit CMBX North America BBB- 10 Index)	Fixed 3.000%	USD	17/11/2059	22,241	0.0
TOTAL UNREALISED	Floating (The Markit CMBX North America BBB- 10 Index)	Fixed 3.000%	USD	17/11/2059	18,251	0.0
	ON CREDIT DEFAULT SWAPS				234,249	0.1
Net Local	GAIN ON SWAP CONTRACTS				866,320	0.4
					Unrealised	% (
Notional Amount Pa	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholder Equit
	nterest Rate Swaps					
	Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	25/01/2024	(45,051)	(0.02
	Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	24/02/2024	(7,367)	(0.00
	Fixed 1.550%	Floating (AUD 6 month BBSW)	AUD	23/02/2026	(8,924)	(0.0
	Floating (AUD 6 month BBSW)	Fixed 1.240%	AUD	28/10/2030	(78,640)	(0.04
	Floating (AUD 6 month BBSW)	Fixed 1.710%	AUD	21/01/2031	(119,597)	(0.06
	Floating (BRL 1 month BRCDI)	Fixed 3.390%	BRL	03/01/2022	(7,368)	(0.00
	Fixed 5.800%	Floating (BRL 1 month BRCDI)	BRL	02/01/2023	(426)	(0.00
	Floating (BRL 1 month BRCDI)	Fixed 4.230%	BRL	02/01/2023	(721)	(0.00
	Floating (BRL 1 month BRCDI)	Fixed 4.930%	BRL	02/01/2024	(10,878)	(0.0
	Floating (BRL 1 month BRCDI)	Fixed 7.370%	BRL	02/01/2024	(649)	(0.00
	Fixed 8.495%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	(555)	(0.00
	Floating (CAD 3 month CDOR)	Fixed 0.700%	CAD	18/11/2023	(26,443)	(0.0
	Floating (CHF 6 month LIBOR)	Fixed 0.000%	CHF	16/06/2026	(672)	(0.00
1,620,000 FI	Floating (CHF 6 month LIBOR)	Fixed 0.000%	CHF	16/06/2028	(6,855)	(0.00
190,000 FI	Floating (CHF 6 month LIBOR)	Fixed 0.000%	CHF	16/06/2031	(1,018)	(0.00
	Floating (CNY 3 month LIBOR)	Fixed 2.500%	CNY	15/09/2023	(614)	(0.0)
	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	17/05/2023	(143)	(0.0
		Fixed 0.000%	EUR	28/03/2026	(15,185)	(0.0)
			EUR		(129,897)	(0.0)
	Floating (EUR 6 month LIBOR)	Fixed 0.050%	FUR	Z 1/U5/ZU30		(0.0)
	Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR)	Fixed 0.050% Fixed 0.500%		21/05/2030 12/02/2031	(48.756)	(0.0)
	Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Fixed 0.500%	EUR	12/02/2031	(48,756) (45,467)	
3,100,000 Fi	Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR)				(48,756) (45,467) (5,292)	(0.02 (0.00

Contracts –	

Net Local Notional					Unrealised Loss	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
	Interest Rate Swaps – (Continued)					
5,650,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	15/09/2031	(31,560)	(0.02)
390,000	Floating (EUR 6 month EURIBOR)	Fixed 0.219%	EUR	14/02/2032	(1,163)	(0.00
1,450,000	Fixed 0.900%	Floating (EUR 6 month EURIBOR)	EUR	05/05/2041	(9,317)	(0.01
250,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2051	(1,286)	(0.00
6,640,000	Floating (GBP 1 month SONIA)	Fixed 0.000%	GBP	16/06/2026	(1,985)	(0.00
336,827,356	Fixed 0.250%	Floating (JPY 6 month LIBOR)	JPY	19/03/2030	(1,763)	(0.00
112,810,000	Fixed 0.500%	Floating (JPY 6 month LIBOR)	JPY	16/06/2051	(9,865)	(0.01
37,075,000	Fixed 4.700%	Floating (MXN 1 month TIIE)	MXN	14/06/2023	(4,669)	(0.00
11,480,000	Floating (MXN 1 month TIIE)	Fixed 5.550%	MXN	10/06/2026	(15,615)	(0.01
1,860,000	Floating (MYR 3 month KLIBOR)	Fixed 2.000%	MYR	16/06/2026	(11,539)	(0.01
12,010,000	Fixed 2.130%	Floating (NOK 6 month NIBOR)	NOK	11/05/2031	(1,221)	(0.00
15,010,000	Fixed 2.000%	Floating (NOK 6 month NIBOR)	NOK	16/06/2031	(2,888)	(0.00
7,980,000	Fixed 0.250%	Floating (PLN 3 month WIBOR)	PLN	16/12/2021	(1,055)	(0.00
5,925,000	Fixed 1.000%	Floating (PLN 6 month WIBOR)	PLN	16/06/2023	(2,776)	(0.00
1,620,000	Floating (PLN 6 month WIBOR)	Fixed 0.750%	PLN	16/12/2025	(13,042)	(0.01
80,700,000	Floating (SEK 3 month STIBOR)	Fixed 0.500%	SEK	16/06/2026	(4,057)	(0.00
14,800,000	Floating (SEK 3 month STIBOR)	Fixed 1.000%	SEK	16/06/2031	(6,930)	(0.00
180,000	Floating (SGD 6 month SORF6)	Fixed 1.250%	SGD	16/09/2030	(4,945)	(0.00
50,100,000	Floating (THB 6 month LIBOR)	Fixed 0.750%	THB	16/12/2025	(3,790)	(0.00
51,260,000	Fixed 0.275%	Floating (USD 3 month LIBOR)	USD	03/03/2023	(27,339)	(0.01
8,360,000	Floating (USD 1 month LIBOR)	Floating (USD 3 month LIBOR)	USD	25/07/2024	(4,101)	(0.00)
2,850,000	Fixed 1.598%	Floating (USD 3 month LIBOR)	USD	11/03/2026	(3,715)	(0.00)
2,090,000	Fixed 1.500%	Floating (USD 3 month LIBOR)	USD	02/02/2031	(8,452)	(0.00)
1,120,000	Floating (USD 3 month LIBOR)	Fixed 0.750%	USD	16/06/2031	(803)	(0.00
	Fixed 2.500%		USD		, ,	
470,000		Floating (USD 3 month LIBOR)		17/09/2031	(1,227)	(0.00
5,340,000	Fixed 2.431%	Floating (USD 3 month LIBOR)	USD	25/02/2036	(3,801)	(0.00
3,170,000 1,410,000	Fixed 2.503% Fixed 1.250%	Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR)	USD USD	10/03/2036 16/06/2051	(5,890)	(0.00)
		Floating (USD 3 Month LIBOR)	050	16/06/2051	(1,899)	(0.00)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(762,085)	(0.35
	Credit Default Swaps					
60,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(42)	(0.00
50,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(34)	(0.00
10,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(7)	(0.00)
90,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(62)	(0.00
200,000	Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%	USD	17/10/2057	(244)	(0.00
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(389)	(0.00)
	Inflation Swaps					
1,970,000	Floating (GBP 12 month LIBOR)	Fixed 3.469%	GBP	15/11/2025	(38,283)	(0.02)
1,080,000	Floating (GBP 12 month LIBOR)	Fixed 3.246%	GBP	15/12/2025	(27,831)	(0.01)
UNREALISED LOS	S ON INFLATION SWAPS				(66,114)	(0.03
	ED LOSS ON SWAP CONTRACTS				(828,588)	(0.38
MARKET VALUE O (cost USD 225,471,					232,039,842	106.79
OTHER ASSETS A	ND LIABILITIES				(14,748,496)	(6.79
SHAREHOLDERS'	EQUITY				217,291,346	100.00

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 227,934,766)	233,650,381	107.53
Market value of covered forward mortgage backed securities (cost USD (2,119,746))	(2,113,164)	(0.97)
Unrealised gain on futures contracts	177,623	0.08
Unrealised loss on futures contracts	(77,669)	(0.04)
Unrealised gain on forward currency contracts	1,137,974	0.52
Unrealised loss on forward currency contracts	(509,969)	(0.23)
Market value of purchased options (cost USD 235,383)	218,898	0.10
Market value of written options (cost USD (579,398))	(481,964)	(0.22)
Unrealised gain on swap contracts	866,320	0.40
Unrealised loss on swap contracts	(828,588)	(0.38)
Other Assets and Liabilities	(14,748,496)	(6.79)
Shareholders' Equity	217,291,346	100.00

The counterparty for futures contracts was Goldman Sachs & Co. LLC

The counterparties for forward currency contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and UBS AG

The counterparties for swap contracts were Barclays Capital, Inc., Citibank N.A., Credit Suisse, HSBC Bank Plc. and Morgan Stanley & Co. International Plc.

The maximum individual counterparty exposure as at 31 May 2021 is 0.30% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (e) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.
- (f) These represent TBA sales covered by long FNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders Equity
Transferable se	curities admitted to an official exchange listing					
Bonds – 71.78% Australia						
300,000	Macquarie Group Ltd.	EUR	0.625%	03/02/2027	303,897	0.03
Austria						
	Austria Government Bond 144A <sup>(c)</sup> Austria Government Bond 144A <sup>(c)</sup>	EUR EUR	2.100%	20/09/2117	628,438 355,384	0.05
	Erste Group Bank AG <sup>(d)</sup>	EUR	0.850% 6.500%	30/06/2120 Perp.	1,124,310	0.03
	Volksbank Wien AG	EUR	0.875%	23/03/2026	1,911,438	0.16
					4,019,570	0.34
Belgium						
1,600,000	Ageas S.A./NV <sup>(d)</sup>	EUR	1.875%	24/11/2051	1,593,888	0.13
	Belgium Government Bond—Series 60 144A <sup>(c)</sup>	EUR	4.250%	28/03/2041	6,169,232	0.52
610,000 2,700,000	Belgium Government Bond—Series 80 144A <sup>(c)</sup> KBC Group NV <sup>(d)</sup>	EUR EUR	2.150% 0.125%	22/06/2066 14/01/2029	840,245 2,628,666	0.07 0.22
_,, ,,,,,,					11,232,031	0.94
British Virgin Isla	nde				11,202,001	0.01
200,000	China Cinda 2020 I Management Ltd.	USD	3.000%	20/01/2031	154,320	0.01
	Huarong Finance 2017 Co., Ltd. (d)	USD	4.000%	Perp.	162,768	0.01
	Huarong Finance 2017 Co., Ltd. (d) Huarong Finance 2019 Co., Ltd.	USD USD	4.500% 3.375%	Perp. 24/02/2030	131,972 308,413	0.01 0.03
	Huarong Finance 2019 Co., Ltd.	USD	3.625%	30/09/2030	214,788	0.03
200,000	Huarong Finance II Co., Ltd.	USD	4.625%	03/06/2026	110,887	0.01
300,000	TSMC Global Ltd.	USD	2.250%	23/04/2031	244,745	0.02
					1,327,893	0.11
Canada 5 220 000	Canada Government Bond	CAD	2.750%	01/12/2048	4 004 206	0.34
	Province of British Columbia Canada—Series BCCD	CAD	4.950%	18/06/2040	4,091,396 1,020,782	0.04
	Province of Ontario Canada	CAD	4.650%	02/06/2041	713,543	0.06
	Province of Quebec Canada	CAD	4.250%	01/12/2043	431,053	0.04
	Suncor Energy, Inc.	USD	3.600%	01/12/2024	1,162,259	0.10
1,050,000	Suncor Energy, Inc.	USD	3.100%	15/05/2025	929,020	0.08
					8,348,053	0.70
Cayman Islands 200,000	CK Hutchison International 20 Ltd.	USD	2.500%	08/05/2030	165,930	0.01
	CK Hutchison International 21 Ltd.	USD	2.500%	15/04/2031	511,137	0.04
	Country Garden Holdings Co., Ltd.	USD	3.875%	22/10/2030	267,519	0.02
260,000	Country Garden Holdings Co., Ltd. DP World Crescent Ltd.	USD USD	3.300% 3.875%	12/01/2031 18/07/2029	203,801 175,907	0.02 0.02
200,000	DI World Grossofik Etd.	005	0.07070	10/01/2020	1,324,294	0.11
China					1,324,294	0.11
	Agricultural Development Bank of China—Series 1906	CNY	3.740%	12/07/2029	1,521,246	0.13
	Agricultural Development Bank of China—Series 2004	CNY	2.960%	17/04/2030	12,097,931	1.01
	China Development Bank—Series 1710	CNY	4.040%	10/04/2027	646,880	0.05 0.19
	China Development Bank—Series 1909 China Development Bank—Series 1915	CNY CNY	3.500% 3.450%	13/08/2026 20/09/2029	2,227,587 4,743,272	0.18
	China Development Bank—Series 2010	CNY	3.090%	18/06/2030	10,234,462	0.86
	China Development Bank—Series 2012	CNY	3.340%	14/07/2025	4,484,219	0.38
	China Government Bond	CNY	1.990%	09/04/2025	5,887,145	0.49
	China Government Bond China Government Bond	CNY CNY	2.850% 3.280%	04/06/2027 03/12/2027	4,303,404 5,794,544	0.36 0.48
	China Government Bond—Series 1824	CNY	4.080%	22/10/2048	1,753,667	0.14
	China Government Bond—Series 1827	CNY	3.250%	22/11/2028	2,815,608	0.24
	China Government Bond—Series 1906	CNY	3.290%	23/05/2029	3,708,706	0.31
., ,	China Government Bond—Series 1907	CNY	3.250%	06/06/2026	2,027,093	0.17
3 <del>4</del> ,910,000	China Government Bond—Series 1910	CNY	3.860%	22/07/2049	4,693,559 66,939,323	5.60
Croatia					00,000,020	5.00
	Croatia Government International Bond	EUR	1.500%	17/06/2031	1,048,191	0.09
Denmark 550,000	Danske Bank A/S <sup>(d)</sup>	EUR	1.375%	12/02/2030	559,906	0.05
	Denmark Government Bond	DKK	4.500%	15/11/2039	374,828	0.03

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	Shareholders' Equity
Bonds – (Contin	nued)					
	SBB Treasury OYJ	EUR	0.750%	14/12/2028	1,904,370	0.16
France						
850,000	AXA S.A. (d)	EUR	3.250%	28/05/2049	970,632	0.08
	BNP Paribas S.A.	EUR	1.125%	22/11/2023	1,341,899	0.11
	BNP Paribas S.A. <sup>(d)</sup>	EUR	0.375%	14/10/2027	999,210	0.08
	BNP Paribas S.A. (d)	EUR	2.625%	14/10/2027	310,284	0.03
	BNP Paribas S.A. <sup>(d)</sup>	EUR	0.500%	01/09/2028	1,191,324	0.10
	Caisse Centrale du Credit Immobilier de France S.A.	EUR	(0.374%)	17/01/2024	1,009,910	0.08
	CNP Assurances	EUR	0.375%	08/03/2028	1,950,420	0.16
	Credit Agricole S.A. (d)	EUR	1.625%	05/06/2030	724,962	0.06
,,.	Electricite de France S.A. (d)	EUR	2.875%	Perp.	2,050,140	0.17
	EssilorLuxottica S.A.	USD	2.500%	30/06/2022	1,007,634	0.08
	France Government Bond OAT	EUR	0.750%	25/11/2028	3,200,130	0.27
	France Government Bond OAT	EUR	3.250%	25/05/2045	4,264,476	0.36
	France Government Bond OAT 144A <sup>(c)</sup>	EUR	1.750%	25/05/2066	806,227	0.07
	La Mondiale SAM	EUR EUR	0.750%	20/04/2026	606,396	0.05
	La Mondiale SAM		2.125%	23/06/2031	1,868,058	0.16
400,000		EUR	(0.409%)	21/03/2022	401,320	0.03 0.03
	Societe Generale S.A. (d) Societe Generale S.A.	EUR EUR	0.875%	22/09/2028	405,404	0.03
	Societe Generale S.A.  Societe Generale S.A.  (d)	EUR	1.750% 1.125%	22/03/2029 30/06/2031	2,454,836 1,989,140	0.21
2,000,000	Societe Generale S.A.	LOIX -	1.125/6	30/00/2031		
					27,552,402	2.30
Germany	A III	EUD	0.0050/	-	4 0 4 0 0 7 0	0.45
	Allianz S.E. (d)	EUR	2.625%	Perp.	1,812,978	0.15
	Bayer AG	EUR	1.125%	06/01/2030	610,362	0.05
	Bayer AG	EUR	1.375%	06/07/2032	303,321	0.02
	Commerzbank AG Commerzbank AG <sup>(d)</sup>	EUR	0.100%	11/09/2025	2,250,788	0.19 0.04
	Deutsche Bank AG <sup>(d)</sup>	EUR	4.000% 1.750%	05/12/2030	551,250	
	Deutsche Telekom AG	EUR EUR	1.750%	19/11/2030 25/03/2031	3,543,242	0.30 0.13
900,000		EUR	0.625%	22/02/2027	1,561,507 948,006	0.13
1,000,000		EUR	0.625%	07/01/2028	1,056,230	0.09
	Volkswagen Bank GmbH	EUR	1.875%	31/01/2024	105,038	0.09
	Volkswagen Leasing GmbH	EUR	0.375%	20/07/2026	2,827,401	0.24
		-			15,570,123	1.30
Hungary						
	Hungary Government International Bond	EUR	1.500%	17/11/2050	92,085	0.01
Indonesia						
1,180,000	Indonesia Government International Bond	USD	4.125%	15/01/2025	1,072,498	0.09
4,300,000	Indonesia Government International Bond	EUR	1.750%	24/04/2025	4,526,825	0.38
940,000	Indonesia Government International Bond	USD	3.350%	12/03/2071	765,916	0.07
12,336,000,000	Indonesia Treasury Bond—Series FR73	IDR	8.750%	15/05/2031	824,131	0.07
350,000	Pertamina Persero PT	USD	2.300%	09/02/2031	273,494	0.02
1,040,000	Perusahaan Penerbit SBSN Indonesia III	USD	4.550%	29/03/2026	972,196	0.08
					8,435,060	0.71
Ireland						
	Abbott Ireland Financing DAC	EUR	0.875%	27/09/2023	769,350	0.06
	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust	USD	3.500%	26/05/2022	306,197	0.03
	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust	USD	4.625%	01/07/2022	1,415,226	0.12
	AIB Group Plc. (d)	EUR	0.500%	17/11/2027	1,823,814	0.15
	AIB Group Plc.(d)	EUR	1.875%	19/11/2029	513,125	0.04
	AIB Group Pic. (d)	EUR	2.875%	30/05/2031	1,174,580	0.10
	Bank of Ireland Group Plc. (d)	EUR	0.375%	10/05/2027	1,289,847	0.11
	Bank of Ireland Group Plc. (d)	EUR	1.375%	11/08/2031	1,688,228	0.14
	Dell Bank International DAC	EUR	0.625%	17/10/2022	809,056	0.07
	Dell Bank International DAC	EUR	1.625%	24/06/2024	1,987,799	0.17
	GE Capital International Funding Co. Unlimited Co.	USD	4.418%	15/11/2035	1,198,492	0.10
	Ireland Government Bond	EUR	0.200%	18/10/2030	2,007,233	0.17
	Ireland Government Bond	EUR	0.202%	18/10/2031	528,584	0.04
1,475,000	Zurich Finance Ireland Designated Activity Co. (d)	USD -	3.000%	19/04/2051	1,190,185	0.10
					16,701,716	1.40

Haldings	Cassuits Passeintian	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value	% of Shareholders'
Holdings Bonds – (Contir	Security Description	Currency	Interest Rate	Maturity Date	EUR	Equity
Israel	iueu)					
	Israel Government Bond - Fixed—Series 327	ILS	2.000%	31/03/2027	445,882	0.04
1,200,000	Israel Government International Bond	USD	3.800%	13/05/2060	1,086,543	0.09
					1,532,425	0.13
2 425 000	Enel SpA—Series 6.5Y <sup>(d)</sup>	EUD	1 2750/	Dorn	2 270 242	0.20
2,425,000 2.000.000	•	EUR EUR	1.375% 0.009%	Perp. 16/04/2024	2,370,243 1,999,420	0.20 0.17
,,.	Intesa Sanpaolo SpA	EUR	0.625%	24/02/2026	1,690,667	0.14
9,520,000	Italy Buoni Poliennali Del Tesoro	EUR	0.950%	15/03/2023	9,737,342	0.81
7,770,000	Italy Buoni Poliennali Del Tesoro	EUR	(0.211%)	15/01/2024	7,812,113	0.65
2,720,000	Italy Buoni Poliennali Del Tesoro	EUR	6.500%	01/11/2027	3,766,330	0.32
1,260,000	Italy Buoni Poliennali Del Tesoro	EUR	2.800%	01/12/2028	1,465,960	0.12
880,000	Italy Buoni Poliennali Del Tesoro	EUR	0.950%	01/08/2030	891,695	0.07
7,330,000 340,000	Italy Buoni Poliennali Del Tesoro Italy Buoni Poliennali Del Tesoro 144A <sup>(c)</sup>	EUR EUR	6.000% 0.050%	01/05/2031 15/01/2023	10,908,433 342,285	0.91 0.03
1,510,000	Italy Buoni Poliennali Del Tesoro 144A <sup>(c)</sup>	EUR	3.500%	01/03/2030	1,863,370	0.03
	Italy Buoni Poliennali Del Tesoro 144A <sup>(c)</sup>	EUR	2.950%	01/09/2038	5,081,643	0.10
930,000	Italy Buoni Poliennali Del Tesoro 144A <sup>(c)</sup>	EUR	2.800%	01/03/2067	1,093,959	0.09
1,990,000	Italy Certificati di Credito del Tesoro Via CCTS-eu <sup>(d)</sup>	EUR	1.323%	15/01/2025	2,097,042	0.18
	UniCredit SpA <sup>(d)</sup>	EUR	2.200%	22/07/2027	528,550	0.04
	UniCredit SpA	EUR	1.800%	20/01/2030	1,029,010	0.09
500,000	UniCredit SpA <sup>(d)</sup>	EUR	2.731%	15/01/2032	508,750	0.04
					53,186,812	4.45
Japan						
1,875,000	Asahi Group Holdings Ltd.	EUR	0.010%	19/04/2024	1,878,750	0.16
1,800,950,000	Japan Government Bond—Series 14	JPY	0.700%	20/03/2061	13,416,168	1.12
2,229,300,000	Japan Government Bond—Series 141	JPY	0.100%	20/09/2024	16,782,236	1.40
1,052,050,000	Japan Government Bond—Series 150	JPY	1.400%	20/09/2034	9,084,908	0.76
38,000,000	Japan Government Bond—Series 169	JPY	0.300%	20/06/2039	279,049	0.02
470,850,000	Japan Government Bond—Series 171	JPY JPY	0.300% 0.500%	20/12/2039	3,444,264	0.29 2.05
3,241,000,000 25,000,000	Japan Government Bond—Series 176 Japan Government Bond—Series 34	JPY	2.200%	20/03/2041 20/03/2041	24,446,537 248,542	0.02
3,034,700,000	Japan Government Bond—Series 34  Japan Government Bond—Series 362	JPY	0.100%	20/03/2041	22,725,806	1.90
1,458,200,000	Japan Government Bond—Series 424	JPY	0.005%	01/05/2023	10,925,289	0.91
1,122,850,000	Japan Government Bond—Series 70	JPY	0.700%	20/03/2051	8,460,064	0.71
902,991,897	Japan Government CPI Linked Bond—Series 24	JPY	0.100%	10/03/2029	6,923,927	0.58
19,593,800,000	Japan Treasury Discount Bill—Series 981	JPY	(0.248%)	28/06/2021	146,439,752	12.25
6,812,600,000	Japan Treasury Discount Bill—Series 987	JPY	(0.150%)	26/07/2021	50,917,911	4.26
650,000	Mitsubishi UFJ Financial Group, Inc.	EUR	0.339%	19/07/2024	658,560	0.06
					316,631,763	26.49
Jersey	Colour Bineline Assets Bidge Ltd	Heb	2.6250/	24/02/2026	161 022	0.04
	Galaxy Pipeline Assets Bidco Ltd. Galaxy Pipeline Assets Bidco Ltd.	USD USD	2.625% 2.940%	31/03/2036 30/09/2040	161,933 1,900,889	0.01 0.16
	Galaxy Pipeline Assets Bidco Ltd.  Galaxy Pipeline Assets Bidco Ltd.	USD	3.250%	30/09/2040	218,610	0.10
	Gatwick Funding Ltd.	GBP	2.500%	15/04/2030	550,160	0.04
	Heathrow Funding Ltd.	GBP	2.625%	16/03/2028	1,310,288	0.11
	Heathrow Funding Ltd.	EUR	1.125%	08/10/2032	1,155,166	0.10
					5,297,046	0.44
Kazakhstan						
	KazMunayGas National Co., JSC	USD	6.375%	24/10/2048	216,267	0.02
Luxembourg 550,000	Blackstone Property Partners Europe Holdings SARL	EUR	2.000%	15/02/2024	574,057	0.05
1,100,000	. ,	EUR	1.095%	04/05/2028	1,092,872	0.03
	Blackstone Property Partners Europe Holdings SARL	EUR	1.750%	12/03/2029	2,641,494	0.03
	European Financial Stability Facility	EUR	0.875%	10/04/2035	816,088	0.07
	Gazprom PJSC Via Gaz Capital S.A.	USD	5.150%	11/02/2026	202,598	0.02
	Helvetia Europe S.A. <sup>(d)</sup>	EUR	2.750%	30/09/2041	643,488	0.05
650,000	Logicor Financing SARL	EUR	0.750%	15/07/2024	661,329	0.06
	*	EUR	1.625%	15/07/2027	2,001,555	0.17
	Medtronic Global Holdings S.C.A.	EUR	0.375%	07/03/2023	1,012,170	0.08
350,000	Medtronic Global Holdings S.C.A.	EUR	0.250%	02/07/2025	353,997	0.03
					9,999,648	0.84
Mexico	Mariles Ofte Almost Tour		4.0506	04/10/0000	474.000	
200,000	Mexico City Airport Trust	USD	4.250%	31/10/2026	174,992	0.02
000 000	Mexico City Airport Trust	USD	5.500%	31/07/2047	163,462	0.02

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti	nued)					
Mexico - (Contine						
	Mexico City Airport Trust 144A <sup>(c)</sup>	USD	3.875%	30/04/2028	244,339	0.02
	Mexico City Airport Trust 144A <sup>(c)</sup>	USD	5.500%	31/07/2047	245,194	0.02
	Mexico Government International Bond	USD	3.250%	16/04/2030	279,726	0.02
	Mexico Government International Bond Mexico Government International Bond	USD USD	2.659% 3.771%	24/05/2031 24/05/2061	1,795,969 1,227,574	0.15 0.10
1,031,000	Wealth Government international bond	035	3.771/6	24/03/2001	4,131,256	0.10
Netherlands					1,101,200	
	ABN AMRO Bank NV <sup>(d)</sup>	EUR	2.875%	18/01/2028	730,667	0.06
	ABN AMRO Bank NV <sup>(d)</sup>	EUR	4.375%	Perp.	1,073,770	0.09
	ABN AMRO Bank NV 144A <sup>(c)</sup>	USD	4.750%	28/07/2025	973,435	0.08
	Airbus S.E.	EUR	2.375%	09/06/2040	1,747,299	0.15
	Akelius Residential Property Financing BV	EUR	0.750%	22/02/2030	1,003,578	0.08
	BAT Netherlands Finance BV	EUR	3.125%	07/04/2028	679,194	0.06
	Bayer Capital Corp. BV	EUR	1.500%	26/06/2026	738,507	0.06
	BNG Bank NV	GBP	0.375%	15/12/2025	1,167,792	0.10
	Cooperatieve Rabobank UA	EUR	3.875%	25/07/2023	488,381	0.04
	E.ON International Finance BV	GBP	6.125%	06/07/2039	443,840	0.04
1,500,000		EUR	1.450%	Perp.	1,506,150	0.13
200,000	ING Groep NV ING Groep NV <sup>(d)</sup>	EUR EUR	(0.240%) 0.853%	20/09/2023 13/11/2030	411,452 201,876	0.03 0.02
	ING Groep NV <sup>(d)</sup>	EUR	2.125%	26/05/2031	424,168	0.02
	ING Groep NV <sup>(d)</sup>	USD				0.04
2,700,000	•	EUR	6.750% 0.647%	Perp. 20/12/2027	543,135 2,760,102	0.05
500,000	•	EUR	3.375%	17/04/2035	609,415	0.23
	Koninklijke Philips NV	EUR	1.375%	30/03/2025	262,930	0.03
	Lukoil Securities BV	USD	3.875%	06/05/2030	1,179,052	0.10
	Prosus NV	USD	3.680%	21/01/2030	183,149	0.01
	Prosus NV	EUR	2.031%	03/08/2032	154,547	0.01
	Prosus NV	USD	4.027%	03/08/2050	163,125	0.01
.,	Technip Energies NV	EUR	1.125%	28/05/2028	1,121,445	0.09
	Upjohn Finance BV	EUR	1.908%	23/06/2032	1,813,216	0.15
	Volkswagen International Finance NV <sup>(d)</sup>	EUR	3.500%	Perp.	1,402,141	0.12
	Wintershall Dea Finance BV	EUR	0.840%	25/09/2025	408,384	0.03
	Wintershall Dea Finance BV	EUR	1.332%	25/09/2028	1,629,232	0.14
	WPC Eurobond BV	EUR	1.350%	15/04/2028	2,890,972	0.24
600,000	WPC Eurobond BV	EUR	0.950%	01/06/2030	587,418	0.05
					27,298,372	2.28
<b>Portugal</b> 1,600,000	Portugal Obrigacoes do Tesouro OT 144A <sup>(c)</sup>	EUR	1.950%	15/06/2029	1,827,616	0.15
Qatar						
200,000	Qatar Government International Bond	USD	3.875%	23/04/2023	175,445	0.01
210,000	Qatar Government International Bond	USD	4.500%	23/04/2028	203,691	0.02
1,240,000	Qatar Government International Bond	USD	5.103%	23/04/2048	1,326,932	0.11
					1,706,068	0.14
Romania	Demonion Covernment Internetional Board	EUD	0.00001	20/04/2022	70.077	0.01
.,	Romanian Government International Bond	EUR	2.000%	28/01/2032	70,277	0.01
	Romanian Government International Bond	USD	6.125%	22/01/2044	870,716	0.07
	Romanian Government International Bond	USD	5.125%	15/06/2048	753,383	0.06
360,000	Romanian Government International Bond	EUR	3.375%	28/01/2050	402,206	0.04
Russia					2,096,582	0.18
	Russian Federal Bond - OFZ Bonds—Series 6212	RUB	7.050%	19/01/2028	200,256	0.02
	Russian Foreign Bond - Eurobond	USD	4.750%	27/05/2026	2,987,531	0.25
-,,					3,187,787	0.27
Saudi Arabia						
220,000	Saudi Government International Bond	USD	3.250%	22/10/2030	194,007	0.02
310,000	Saudi Government International Bond	USD	4.500%	22/04/2060	297,286	0.02
					491,293	0.04
South Korea	Inflation Links of Konna Transpurs Port L. Onder 2000	KDW	0.4000′	10/00/0000	074 400	0.07
1,076,620,000	Inflation Linked Korea Treasury Bond—Series 2606	KRW	0.482%	10/06/2026	871,199	0.07

		Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	EUR	Equity
ıed)					
ntinued)					
Korea Treasury Bond—Series 2906	KRW	1.875%	10/06/2029	1,250,093	0.11
Korea Treasury Bond—Series 2912	KRW	1.375%	10/12/2029	6,570,007	0.55
				8,691,299	0.73
Abartia Infragatrusturas C.A.	ELID	2 2759/	27/00/2027	220 705	0.03
					0.03
( )					0.13
Banco Santander S.A.					0.06
Banco Santander S.A.	EUR	1.375%	05/01/2026	419,304	0.03
Banco Santander S.A.	USD	3.306%	27/06/2029	2,650,250	0.22
Banco Santander S.A.	USD	3.490%	28/05/2030	351,775	0.03
Banco Santander S.A.	USD	2.749%	03/12/2030	1,288,839	0.11
CaixaBank S.A.	EUR	1.125%	17/05/2024	310,317	0.02
					0.17
					0.15
					0.18
•					0.05 0.06
					0.06
					0.06
					0.02
					0.76
Spain Government Bond 144A <sup>(c)</sup>	EUR	1.250%	31/10/2030	14,413,930	1.21
Spain Government Bond 144A <sup>(c)</sup>	EUR	0.100%	30/04/2031	7,362,974	0.62
Spain Government Bond 144A <sup>(c)</sup>	EUR	3.450%	30/07/2066	2,072,531	0.17
				49,854,197	4.17
African Export-Import Bank		2.634%	17/05/2026	691,106	0.06
·					0.05
•					0.19
•					0.13
•					0.06 0.18
·					0.16
·					0.10
European Union	EUR	0.200%	04/06/2036	622,061	0.05
				12,954,329	1.08
	EUD.	4.4050/	04/04/0000	050 004	0.00
					0.03 0.14
iono nodada, y io		0.12070	11,00,2021		0.17
Credit Suisse AG	USD	2.950%	09/04/2025	970,420	0.08
Credit Suisse Group AG <sup>(d)</sup>	EUR	3.250%	02/04/2026	772,842	0.06
Credit Suisse Group AG <sup>(d)</sup>	EUR	0.650%	14/01/2028	1,393,994	0.12
Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	2.593%	11/09/2025	1,116,170	0.09
JBS AG	GBP	0.625%	18/12/2023	3,671,922	0.31
				7,925,348	0.66
			47/22/22/2	101225	
					0.16
					0.07
					0.19
manand Government Bond	IND .	1.000%	17/12/2029		0.25
				8,007,515	0.67
es Abu Dhabi Crude Oil Pipeline LLC	USD	4 600%	02/11/2047	745 839	0.06
					0.00
Abu Dhabi Government International Bond				1,316,172	0.11
DP World Plc. 144A <sup>(c)</sup>	USD	6.850%	02/07/2037	109,955	0.01
					0.22
				_,,_,	J.22
	Corea Treasury Bond—Series 2906 Corea Treasury Bond—Series 2912  Abertis Infraestructuras S.A. Banco Bilbao Vizcaya Argentaria S.A. Banco Bilbao Vizcaya Argentaria S.A. Banco Bilbao Vizcaya Argentaria S.A. Banco Santander S.A. Banco Santand	Korea Treasury Bond—Series 2906         KRRW           Korea Treasury Bond—Series 2912         KRRW           Abertis Infraestructuras S.A.         EUR           Janco Bilbao Vizcaya Argentaria S.A.         EUR           Janco Bilbao Vizcaya Argentaria S.A.         EUR           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         USD           Janco Santander S.A.         EUR           Janco Sa	1,875%   Corea Treasury Bond—Series 2906   KRW   1,875%   KRW   1,375%	Corea Treasury Bond—Series 2906   KRW   1.875%   10/06/2029   Corea Treasury Bond—Series 2912   KRW   1.375%   10/12/2029   Corea Treasury Bond—Series 2912   KRW   1.375%   10/12/2029   Corea Treasury Bond—Series 2912   KRW   1.375%   10/12/2029   Corea Treasury Bond—Series 2912   KRW   1.375%   10/12/2029   Corea Treasury Bond—Series 2912   KRW   1.375%   10/12/2029   Corea Treasury Bond—Series 2912   KRW   1.375%   10/12/2029   Corea Treasury Bond—Series 2912   Corea Treasu	tiones Treasury Bond—Series 2905 (KRW 18.75% 1006/2002 1,250,093 (KRW 1.375% 1006/2002 1,250,093 (KRW 1.375% 1011/2002 6,570,007 (8.670,007 (

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Bonds - (Conti	nued)					
United Kingdom -						
	Barclays Bank Plc.	USD	10.179%	12/06/2021	576,928	0.05
	Barclays Plc. <sup>(d)</sup> Barclays Plc. <sup>(d)</sup>	USD	4.610%	15/02/2023	550,028	0.05
	Barclays Pic. (d)	EUR GBP	3.375% 3.750%	02/04/2025 22/11/2030	1,199,737 1,950,773	0.10 0.16
	Barclays Pic. (d)	EUR	1.106%	12/05/2032	900,135	0.08
	BAT International Finance Plc.	GBP	2.250%	26/06/2028	695,078	0.06
200,000	BP Capital Markets Plc.	USD	3.814%	10/02/2024	179,123	0.01
	BP Capital Markets Plc. (d)	EUR	3.250%	Perp.	532,690	0.04
	BP Capital Markets Plc. <sup>(d)</sup>	EUR	3.625%	Perp.	482,796	0.04
	Diageo Capital Plc.	USD	2.000%	29/04/2030	1,872,424	0.16
940,000	Gazprom PJSC Via Gaz Finance Plc. HSBC Holdings Plc. <sup>(d)</sup>	USD USD	3.250%	25/02/2030	769,500	0.06
	HSBC Holdings Plc.	USD	3.803% 4.950%	11/03/2025 31/03/2030	2,533,551 780,259	0.21 0.06
	(4)	GBP	3.750%	26/11/2049	562,762	0.05
	Lloyds Banking Group Plc. (d)	EUR	3.500%	01/04/2026	1,070,175	0.09
	M&G Plc. <sup>(d)</sup>	GBP	6.340%	19/12/2063	149,266	0.01
1,950,000	Nationwide Building Society 144A <sup>(c)(d)</sup>	USD	3.960%	18/07/2030	1,778,587	0.15
850,000		USD	3.498%	15/05/2023	719,106	0.06
1,850,000		EUR	0.780%	26/02/2030	1,840,713	0.15
	Natwest Group Plc. (d)	GBP	2.105%	28/11/2031	2,269,861	0.19
	Pension Insurance Corp. Plc.	GBP	4.625%	07/05/2031	526,901	0.04
	Phoenix Group Holdings Plc.	GBP	5.625%	28/04/2031	841,719	0.07
	Pinewood Finance Co., Ltd. Santander UK Group Holdings Plc. <sup>(d)</sup>	GBP USD	3.250% 1.089%	30/09/2025 15/03/2025	917,526 2,193,083	0.08 0.18
	Santander UK Group Holdings Plc. (d)	USD	1.532%	21/08/2026	1,237,138	0.10
	Smith & Nephew Plc.	USD	2.032%	14/10/2030	2,349,604	0.20
	Standard Chartered Plc. 144A <sup>(c)(d)</sup>	USD	1.214%	23/03/2025	518,536	0.04
	Standard Chartered Plc. 144A <sup>(c)(d)</sup>	USD	1.456%	14/01/2027	2,462,098	0.21
1,300,000	Swiss Re Finance UK Plc. (d)	EUR	2.714%	04/06/2052	1,424,150	0.12
1,340,000	United Kingdom Gilt	GBP	4.500%	07/09/2034	2,226,139	0.19
	United Kingdom Gilt	GBP	3.250%	22/01/2044	1,884,977	0.16
	United Kingdom Gilt	GBP	3.500%	22/01/2045	1,399,786	0.12
	United Kingdom Gilt	GBP	4.250%	07/12/2046	5,357,401	0.45
	United Kingdom Gilt United Kingdom Gilt	GBP GBP	1.750% 3.500%	22/07/2057 22/07/2068	1,756,343 2,353,297	0.15 0.20
	Virgin Money UK Plc. <sup>(d)</sup>	EUR	0.375%	27/05/2024	979,856	0.08
					50,479,990	4.22
United States	Abb\/ia laa	HCD	2.7500/	14/14/2022	240.062	0.02
	AbbVie, Inc. AbbVie, Inc.	USD USD	3.750% 4.250%	14/11/2023 14/11/2028	310,062 142,400	0.03 0.01
675,000		USD	4.875%	14/11/2048	695,413	0.06
	Air Lease Corp.	USD	3.250%	01/03/2025	2,224,164	0.19
	Air Lease Corp.	USD	2.875%	15/01/2026	666,728	0.06
100,000	Ameren Corp.	USD	2.500%	15/09/2024	86,673	0.01
	American Express Co.	USD	3.700%	05/11/2021	187,182	0.02
	American Express Co.	USD	2.500%	01/08/2022	298,950	0.02
290,000	•	USD	2.500%	30/07/2024	253,008	0.02
	American Homes 4 Rent LP American International Group, Inc.	USD USD	4.250% 4.875%	15/02/2028 01/06/2022	1,603,821	0.13 0.02
	American International Group, Inc.	USD	4.125%	15/02/2024	214,839 112,392	0.02
	American International Group, Inc.	USD	3.900%	01/04/2026	2,202,564	0.18
	Anheuser-Busch Cos., LLC Via Anheuser-Busch InBev Worldwide, Inc.	USD	4.900%	01/02/2046	1,039,471	0.09
450,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.150%	23/01/2025	413,706	0.03
2,725,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.750%	23/01/2029	2,643,199	0.22
1,050,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600%	15/04/2048	1,001,434	0.08
	AT&T, Inc.	USD	3.000%	30/06/2022	210,655	0.02
	AT&T, Inc.	USD	2.750%	01/06/2031	2,270,831	0.19
	AT&T, Inc.	EUR	1.800%	14/09/2039	547,910	0.04
	AT&T, Inc.	USD	4.350%	15/06/2045	136,567	0.01
	AT&T, Inc. AT&T, Inc.	USD USD	5.450% 4.500%	01/03/2047 09/03/2048	574,414 602,726	0.05 0.05
	AT&T, Inc.	USD	3.650%	01/06/2051	1,069,098	0.09
	Bank of America Corp. (d)	EUR	3.648%	31/03/2029	1,005,030	0.09
	Bank of America Corp.	USD	5.875%	07/02/2042	1,203,632	0.10
	Becton Dickinson and Co.	USD	2.894%	06/06/2022	789,754	0.07
1,700,000	Becton Dickinson and Co.	USD	3.363%	06/06/2024	1,504,198	0.13
	Becton Dickinson and Co.	USD	3.700%	06/06/2027	3,941,453	0.33
	Boeing Co.	USD	5.150%	01/05/2030	723,072	0.06
1,300,000	Booking Holdings, Inc.	EUR	0.100%	08/03/2025	1,302,769	0.11

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C						
	BP Capital Markets America, Inc.	USD USD	3.790%	06/02/2024 15/06/2023	624,917	0.05 0.04
	Capital One Financial Corp. Capital One Financial Corp.	USD	3.500% 3.300%	30/10/2024	480,255 520,915	0.04
	Capital One Financial Corp.	USD	4.200%	29/10/2025	1,061,823	0.09
	Citigroup, Inc.	USD	3.500%	15/05/2023	1,140,434	0.10
550,000	Citigroup, Inc.	GBP	2.750%	24/01/2024	672,237	0.06
	Constellation Brands, Inc.	USD	4.400%	15/11/2025	2,149,302	0.18
	Constellation Brands, Inc.	USD	3.700%	06/12/2026	594,118	0.05
	Constellation Brands, Inc. CVS Health Corp.	USD USD	2.875% 3.700%	01/05/2030 09/03/2023	1,577,279 114,715	0.13 0.01
	CVS Health Corp.	USD	2.625%	15/08/2024	288,142	0.02
	CVS Health Corp.	USD	5.050%	25/03/2048	101,995	0.01
	DTE Energy Co.	USD	2.250%	01/11/2022	483,542	0.04
1,700,000	DuPont de Nemours, Inc.	USD	4.493%	15/11/2025	1,593,827	0.13
	DuPont de Nemours, Inc.	USD	4.725%	15/11/2028	2,619,837	0.22
	Energy Transfer LP	USD	5.300%	01/04/2044	227,555	0.02
	Energy Transfer LP	USD	5.400%	01/10/2047	46,606	0.00
	Energy Transfer LP Enterprise Products Operating LLC	USD USD	5.000% 3.750%	15/05/2050 15/02/2025	547,189 1,801,801	0.05 0.15
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.750%	15/02/2023	600,966	0.05
	Federal National Mortgage Association (FNMA)	USD	6.625%	15/11/2030	709,712	0.06
	Fidelity National Information Services, Inc.	EUR	0.750%	21/05/2023	355,691	0.03
550,000	Fidelity National Information Services, Inc.	EUR	0.625%	03/12/2025	561,676	0.05
100,000	Fidelity National Information Services, Inc.	EUR	1.500%	21/05/2027	105,984	0.01
	General Electric Co.	USD	2.700%	09/10/2022	127,223	0.01
	General Electric Co.	USD	4.350%	01/05/2050	987,478	0.08
	General Electric Co.—Series MTNA	USD	6.750%	15/03/2032	1,899,185	0.16
	General Motors Co. General Motors Financial Co., Inc.	USD EUR	5.400% 0.600%	02/10/2023 20/05/2027	636,649 894,267	0.05 0.07
	General Motors Financial Co., Inc.	USD	5.650%	17/01/2029	696,105	0.06
	Healthcare Realty Trust, Inc.	USD	2.050%	15/03/2031	431,998	0.04
	Hewlett Packard Enterprise Co.	USD	4.450%	02/10/2023	1,160,698	0.10
4,325,000	Hewlett Packard Enterprise Co.	USD	4.900%	15/10/2025	4,060,535	0.34
	Hewlett Packard Enterprise Co.	USD	6.350%	15/10/2045	489,424	0.04
	J M Smucker Co.	USD	3.000%	15/03/2022	209,862	0.02
	Keurig Dr Pepper, Inc.	USD USD	5.085%	25/05/2048	52,603	0.00 0.00
	Kinder Morgan Energy Partners LP Morgan Stanley	USD	4.300% 5.500%	01/05/2024 28/07/2021	45,012 248,634	0.00
	MPLX LP	USD	4.500%	15/04/2038	228,203	0.02
	MPLX LP	USD	5.500%	15/02/2049	204,536	0.02
	National Retail Properties, Inc.	USD	3.900%	15/06/2024	366,009	0.03
2,650,000	ONE Gas, Inc.	USD	1.100%	11/03/2024	2,180,732	0.18
	Pacific Gas and Electric Co.	USD	2.500%	01/02/2031	228,363	0.02
	Pacific Gas and Electric Co.	USD	3.300%	01/08/2040	108,922	0.01
	Pacific Gas and Electric Co. Phillips 66	USD USD	3.500%	01/08/2050	177,827	0.01 0.03
	Phillips 66	USD	3.850% 1.300%	09/04/2025 15/02/2026	317,775 351,088	0.03
	Pioneer Natural Resources Co.	USD	1.125%	15/01/2026	305,681	0.03
	PNC Financial Services Group, Inc.	USD	3.500%	23/01/2024	487,466	0.04
1,150,000	Prologis LP	USD	2.250%	15/04/2030	949,598	0.08
226,000	Regions Financial Corp.	USD	3.800%	14/08/2023	198,794	0.02
	Sasol Financing USA LLC	USD	5.875%	27/03/2024	291,123	0.02
	Sempra Energy	USD	3.400%	01/02/2028	448,687	0.04
	Simon Property Group LP	USD	2.750%	01/06/2023	538,987	0.04
	Southern Co. Spirit Realty LP	USD USD	3.250% 2.100%	01/07/2026 15/03/2028	1,071,986 467,426	0.09 0.04
	Spirit Realty LP	USD	3.400%	15/03/2020	561,131	0.05
2,050,000	•	USD	1.950%	15/06/2030	1,640,051	0.14
	Sysco Corp.	USD	5.950%	01/04/2030	1,519,262	0.13
2,600,000	Teledyne Technologies, Inc.	USD	0.950%	01/04/2024	2,140,825	0.18
550,000	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	491,105	0.04
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	1,494,610	0.12
	T-Mobile USA, Inc.	USD	3.875%	15/04/2030	1,416,497	0.12
	T-Mobile USA, Inc.	USD	2.550%	15/02/2031	2,300,522	0.19
	United States Treasury Note/Bond VEREIT Operating Partnership LP	USD USD	1.244% 4.625%	31/05/2028 01/11/2025	32,797,217 1,847,009	2.74 0.15
	VEREIT Operating Partnership LP  VEREIT Operating Partnership LP	USD	2.850%	15/12/2032	482,342	0.15
	Verizon Communications, Inc.	USD	3.875%	08/02/2029	232,002	0.02
	Verizon Communications, Inc.	USD	2.550%	21/03/2031	1,778,321	0.15
	Verizon Communications, Inc.	USD	4.000%	22/03/2050	316,817	0.03
833,000	Verizon Communications, Inc.	USD	2.987%	30/10/2056	611,176	0.05

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Bonds - (Conti	nued)					
United States - (0	Continued)					
	Williams Cos., Inc.	USD	3.900%	15/01/2025	495,938	0.04
	WP Carey, Inc.	USD	4.600%	01/04/2024	230,140	0.02
	WP Carey, Inc.	USD	4.000%	01/02/2025	179,470	0.01
1,975,000	WP Carey, Inc.	USD	2.400%	01/02/2031	1,589,027	0.13
					121,965,160	10.20
TOTAL BONDS (cost EUR 864,88	38,840)				857,915,996	71.78
Holdings	Security Description				Market Value EUR	% of Shareholders' Equity
Mutual Funds –						
Ireland 7,611	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) <sup>(e)(f)</sup>				75,271,110	6.30
TOTAL MUTUAL	FUNDS					
(cost EUR 75,314	· ·				75,271,110	6.30
(cost EUR 940,20	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 13,669)				933,187,106	78.08
						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	Shareholders' Equity
Transferable se	curities dealt in another regulated market					
Bonds - 10.08%	0					
Australia	6369					
	Australia & New Zealand Banking Group Ltd. 144A <sup>(c)(d)</sup>	USD	2.950%	22/07/2030	599,686	0.05
	Commonwealth Bank of Australia 144A <sup>(c)(d)</sup>	USD	3.610%	12/09/2034	560,559	0.05
	Macquarie Bank Ltd. 144A <sup>(c)(d)</sup>	USD	3.052%	03/03/2036	1,181,201	0.10
	Macquarie Group Ltd. 144A <sup>(c)(d)</sup>	USD	1.340%	12/01/2027	631,384	0.05
	Macquarie Group Ltd. 144A <sup>(c)(d)</sup>	USD	3.763%	28/11/2028	243,740	0.02
	Westpac Banking Corp.(d)	USD	2.894%	04/02/2030	1,109,769	0.09
1,500,000	Westpac Banking Corp. (d)	USD	2.668%	15/11/2035	1,198,644	0.10
					5,524,983	0.46
<b>Bermuda</b> 1,100,000	Bacardi Ltd. 144A <sup>(c)</sup>	USD	4.700%	15/05/2028	1,044,573	0.09
Cayman Islands	A	1100	0.0500/	0.4.07.1000.4	000.405	
	Avolon Holdings Funding Ltd. 144A <sup>(c)</sup>	USD	3.950%	01/07/2024	306,195	0.03
France	(c)					
	BNP Paribas S.A. 144A <sup>(c)</sup>	USD	3.375%	09/01/2025	2,773,649	0.23
	BNP Paribas S.A. 144A <sup>(c)(d)</sup>	USD	2.219%	09/06/2026	2,083,030	0.17
	BNP Paribas S.A. 144A <sup>(c)(d)</sup> BNP Paribas S.A. 144A <sup>(c)(d)</sup>	USD USD	1.323% 4.375%	13/01/2027 01/03/2033	873,909	0.07
	BPCE S.A. 144A <sup>(c)</sup>	USD	4.000%	12/09/2023	1,759,272 3,675,799	0.15 0.31
	BPCE S.A. 144A <sup>(c)(d)</sup>	USD	1.652%	06/10/2026	1,304,705	0.31
	Credit Agricole S.A. 144A <sup>(c)</sup>	USD	3.375%	10/01/2022	293,033	0.03
	Credit Agricole S.A. 144A <sup>(c)(d)</sup>	USD	1.907%	16/06/2026	378,599	0.03
	Credit Agricole S.A. 144A <sup>(c)(d)</sup>	USD	1.247%	26/01/2027	1,766,228	0.15
	Electricite de France S.A. 144A <sup>(c)</sup>	USD	4.500%	21/09/2028	2,948,104	0.25
3,125,000	Societe Generale S.A. 144A <sup>(c)(d)</sup>	USD	1.488%	14/12/2026	2,555,049	0.21
					20,411,377	1.71
Germany						
950,000	Deutsche Bank AG <sup>(d)</sup>	USD	2.222%	18/09/2024	802,645	0.07
550,000	Deutsche Bank AG <sup>(d)</sup>	USD	2.129%	24/11/2026	459,671	0.04
					1,262,316	0.11
Ireland 1,600,000	AIB Group Plc. 144A <sup>(c)(d)</sup>	USD	4.263%	10/04/2025	1,430,183	0.12
Luxembourg	• •				,,0	
	Gazprom PJSC Via Gaz Capital S.A.	USD	8.625%	28/04/2034	135,277	0.01
	Gazprom PJSC Via Gaz Capital S.A.	USD	7.288%	16/08/2037	264,202	0.02
					399,479	0.03
					,	

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Bonds – (Contin	nued)					
Netherlands						
	Deutsche Telekom International Finance BV 144A <sup>(c)</sup> Syngenta Finance NV 144A <sup>(c)</sup>	USD USD	2.485%	19/09/2023 24/04/2023	427,257 259,205	0.03 0.02
	Syngenta Finance NV 144A <sup>(c)</sup>	USD	4.441% 4.892%	24/04/2025	1,761,567	0.02
1,010,000	Syngolia i manoc ivi 1447.	COD	4.00270	24/04/2020	2,448,029	0.20
Switzerland					2,440,020	0.20
	Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	3.869%	12/01/2029	3,579,337	0.30
725,000	Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	3.091%	14/05/2032	605,185	0.05
					4,184,522	0.35
United Kingdom	Vodafone Group Plc.	USD	4.375%	30/05/2028	1,041,707	0.09
United States	vodalone Group File.	000	4.07070	30/03/2020	1,041,707	
	AbbVie, Inc.	USD	2.300%	21/11/2022	549,942	0.05
	AbbVie, Inc.	USD	4.050%	21/11/2039	508,828	0.04
	AIG Global Funding 144A <sup>(c)</sup>	USD	2.300%	01/07/2022	209,862	0.02
950,000	American International Group, Inc.	USD	4.375%	30/06/2050	907,926	0.08
	AT&T, Inc.	USD	4.850%	15/07/2045	48,645	0.00
	AT&T, Inc. 144A <sup>(c)</sup>	USD	2.550%	01/12/2033	560,723	0.05
	Aviation Capital Group LLC 144A <sup>(c)</sup>	USD	1.950%	30/01/2026	694,862	0.06
	Bank of America Corp. <sup>(d)</sup> Bank of America Corp. <sup>(d)</sup>	USD	3.366%	23/01/2026	8,568,786	0.72
	Biogen, Inc.	USD USD	2.592% 2.250%	29/04/2031 01/05/2030	355,406	0.03 0.16
	Broadcom, Inc.	USD	3.459%	15/09/2026	1,942,826 3,444,287	0.10
	Broadcom, Inc. 144A <sup>(c)</sup>	USD	3.419%	15/04/2033	2,473,777	0.29
	Broadcom, Inc. 144A <sup>(c)</sup>	USD	3.469%	15/04/2034	897,838	0.08
	Charter Communications Operating LLC Via Charter Communications	USD			808.769	0.07
5,925,000	Operating Capital Charter Communications Operating LLC Via Charter Communications		4.500%	01/02/2024	,	
1,450,000	Operating Capital Charter Communications Operating LLC Via Charter Communications	USD	4.908%	23/07/2025	5,538,737	0.46
	Operating Capital	USD	4.800%	01/03/2050	1,311,693	0.11
	Citigroup, Inc. (d)	USD	0.776%	30/10/2024	2,354,194	0.20
	Citigroup, Inc. <sup>(d)</sup>	USD	3.106%	08/04/2026	6,029,935	0.50
	Citigroup, Inc. (d) Citigroup, Inc.—Series W <sup>(d)</sup>	USD	4.412%	31/03/2031	47,324	0.00
	Citizens Bank NA Via Providence RI	USD USD	4.000% 3.250%	Perp. 14/02/2022	1,318,689 230,324	0.11 0.02
	Comcast Corp.	USD	3.700%	15/04/2024	716,420	0.02
	Comcast Corp.	USD	3.950%	15/10/2025	554,074	0.05
	Comcast Corp.	USD	4.150%	15/10/2028	592,516	0.05
	Constellation Brands, Inc.	USD	3.200%	15/02/2023	1,074,165	0.09
	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD	6.020%	15/06/2026	3,479,355	0.29
800,000	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD	4.900%	01/10/2026	755,968	0.06
1,725,000	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD	5.300%	01/10/2029	1,675,855	0.14
	Duquesne Light Holdings, Inc. 144A <sup>(c)</sup>	USD	2.532%	01/10/2030	639,948	0.05
	Expedia Group, Inc.	USD	3.250%	15/02/2030	759,920	0.06
	Federal Home Loan Banks	USD	2.625%	12/09/2025	532,822	0.04
	Fifth Third Bancorp	USD	2.375%	28/01/2025	544,450	0.05
	Fiserv, Inc. GE Capital Funding LLC	USD USD	3.200%	01/07/2026	491,824	0.04 0.22
	Georgia-Pacific LLC 144A <sup>(c)</sup>	USD	4.400% 2.300%	15/05/2030 30/04/2030	2,576,090 1,993,527	0.22
1,600,000		USD	4.125%	30/05/2023	1,401,367	0.17
1,200,000	4.5	USD	4.625%	29/04/2024	1,088,528	0.09
2,250,000	(-)	USD	4.875%	12/03/2029	2,128,748	0.18
950,000	S .	USD	1.200%	01/03/2026	774,884	0.06
350,000	· · · · · · · · · · · · · · · · · · ·	USD	4.650%	01/10/2024	321,368	0.03
325,000	Huntington National Bank	USD	1.800%	03/02/2023	273,678	0.02
24,520,000,000	Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(c)(d)</sup>	IDR	7.500%	17/06/2035	1,465,973	0.12
700,000	International Flavors & Fragrances, Inc. 144A <sup>(c)</sup>	USD	1.230%	01/10/2025	573,683	0.05
250,000	International Flavors & Fragrances, Inc. 144A <sup>(c)</sup>	USD	1.832%	15/10/2027	204,363	0.02
330,000	JPMorgan Chase & Co. <sup>(d)</sup>	USD	3.559%	23/04/2024	287,019	0.02
325,000	JPMorgan Chase & Co. (d)	USD	3.797%	23/07/2024	285,721	0.02
800,000		USD	2.956%	13/05/2031	681,948	0.06
750,000 1,500,000		USD USD	3.882% 2.550%	24/07/2038 15/09/2026	695,995 1,313,350	0.06 0.11
	Keurig Dr Pepper, Inc. Keurig Dr Pepper, Inc.	USD	4.597%	25/05/2028	863,188	0.11
600,000		USD	3.800%	01/04/2028	543,958	0.07
900,000	Marriott International, Inc.—Series AA	USD	4.650%	01/12/2028	835,187	0.03
300,000		USD	5.550%	15/03/2026	263,861	0.02
	Occidental Petroleum Corp.	USD	6.450%	15/09/2036	276,499	0.02
223,200		552	3.13370		_, 0, .00	3.02

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C		1100	0.5050/	45/00/0000	040.005	0.07
	Otis Worldwide Corp. Sabine Pass Liquefaction LLC	USD USD	2.565% 5.750%	15/02/2030 15/05/2024	840,385 1,114,056	0.07 0.09
2,100,000	·	USD	5.625%	01/03/2025	1,982,810	0.09
150,000	•	USD	7.625%	01/03/2040	202,605	0.02
150,000		USD	6.725%	01/04/2035	151,336	0.01
	Steel Dynamics, Inc.	USD	1.650%	15/10/2027	1,692,493	0.14
	T-Mobile USA, Inc.	USD	3.000%	15/02/2041	1,352,617	0.11
	VEREIT Operating Partnership LP Verizon Communications, Inc.	USD USD	3.400%	15/01/2028	266,440	0.02 0.25
	Wells Fargo & Co. (d)	USD	4.329% 2.188%	21/09/2028 30/04/2026	2,991,813 2,315,136	0.25
,,	<b>.</b>	-			82,379,316	6.89
TOTAL BONDS (cost EUR 123,44	12,169)				120,432,680	10.08
-	Backed Obligations – 10.05%					
United States 7.177	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/09/2023	6,480	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.000%	01/08/2028	48,428	0.00
125,747		USD	5.000%	01/12/2038	118,813	0.01
7,963	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/06/2040	7,164	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/02/2041	35,826	0.00
25,948	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/02/2041	23,416	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup> Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.885% 4.000%	15/05/2041 01/11/2041	31,603 4,696	0.00
396,629	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	5.949%	15/03/2044	57,529	0.00
497,207	0 0 1 1 7,0	USD	5.899%	15/05/2046	76,232	0.01
563,346		USD	5.994%	25/08/2049	88,550	0.01
7,996,489	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	25/06/2050	1,026,483	0.09
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	25/07/2050	308,484	0.03
2,396,171	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	6.008%	25/07/2050	372,094	0.03
4,747,947	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	3.000% 4.000%	25/08/2050 25/08/2050	539,626 381,963	0.05 0.03
2,009,592	' ' '	USD	2.000%	25/09/2050	183,194	0.03
615,384	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/09/2050	82,832	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2050	6,449,151	0.54
60,515	Federal National Mortgage Association (FNMA)	USD	2.349%	25/05/2022	50,600	0.00
165,723	Federal National Mortgage Association (FNMA)	USD	5.000%	01/05/2023	149,556	0.01
414,866	, ,	USD	4.958%	25/10/2040	50,379	0.00
357,053	Federal National Mortgage Association (FNMA)	USD	5.000%	25/06/2041	331,299	0.03
14,995 209,105	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD USD	4.500% 6.444%	01/08/2041 25/12/2041	13,740 32,774	0.00 0.00
680,861		USD	6.564%	25/07/2042	102,644	0.00
63,913	0 0 ,	USD	7.000%	25/07/2042	64,646	0.01
23,659	0 0 ,	USD	7.000%	25/10/2042	23,444	0.00
12,405	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	10,984	0.00
12,137	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	10,747	0.00
18,913	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	16,747	0.00
23,254	, ,	USD	3.000%	01/01/2043	20,614	0.00
18,360	0 0 ( ,	USD	3.000%	01/01/2043	16,257	0.00
13,698	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/01/2043 01/01/2043	44,403 12,129	0.00 0.00
28,625	Federal National Mortgage Association (FMMA)	USD	3.000%	01/04/2043	25,376	0.00
12,475	, ,	USD	3.000%	01/04/2043	11,059	0.00
17,109	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	15,167	0.00
59,909	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	53,109	0.00
51,502		USD	3.000%	01/04/2043	45,656	0.00
633,971	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	5.994%	25/05/2047	99,047	0.01
410,935	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2047	371,296	0.03
333,749 369,733	Federal National Mortgage Association (FNMA)	USD	4.500% 4.500%	01/07/2047	300,697	0.03 0.03
180,272	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.500%	01/11/2047 01/11/2047	333,973 162,558	0.03
2,894,306	Federal National Mortgage Association (FMMA)	USD	4.000%	01/01/2048	2,584,409	0.01
74,626	, ,	USD	5.000%	01/01/2048	68,020	0.01
477,821	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	6.058%	25/02/2048	60,599	0.01
1,573,865	. , , , , ,	USD	2.500%	25/03/2048	84,258	0.01
1,606,119	Federal National Mortgage Association (FNMA)	USD	4.000%	25/06/2048	227,886	0.02
8,440,042	. ,	USD	4.500%	01/07/2048	7,477,389	0.63
501,961	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2048	455,185	0.04
3,393,751	Federal National Mortgage Association (FNMA)	USD	5.000%	01/11/2048	3,145,217	0.26
538,411	Federal National Mortgage Association (FNMA)	USD	4.000%	25/07/2050	71,507	0.01

Holdings	Security Description		Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)						
United States – (C		44)	HOD	F 0000/	05/07/0050	00.000	0.04
	Federal National Mortgage Association (FNN Federal National Mortgage	,	USD USD	5.000% 2.000%	25/07/2050 25/09/2050	69,938 195,670	0.01 0.02
	Federal National Mortgage Association (FNM	,	USD	4.000%	25/09/2050	76,926	0.02
	Federal National Mortgage Association (FNN		USD	2.000%	14/06/2051	2,490,309	0.21
	Federal National Mortgage Association (FNN	, , ,	USD	4.000%	14/06/2051	1,757,789	0.15
	Federal National Mortgage Association (FNN		USD	4.500%	14/06/2051	10,648,457	0.89
	Federal National Mortgage Association (FNN		USD	2.000%	14/07/2051	828,273	0.07
346,591	0 0	' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' '	USD	6.151%	20/02/2040 20/07/2043	54,695	0.00
1,685,427 303,259	Government National Mortgage Association Government National Mortgage Association	' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' '	USD USD	6.341% 6.001%	20/10/2043	267,300 31,758	0.02 0.00
298,613			USD	4.000%	20/11/2044	269,016	0.00
397,081	Government National Mortgage Association		USD	5.501%	20/11/2044	54,670	0.00
357,204	Government National Mortgage Association	(GNMA)	USD	4.000%	20/12/2044	321,801	0.03
27,695	Government National Mortgage Association	, ,	USD	4.000%	20/05/2045	24,907	0.00
252,203	Government National Mortgage Association	' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' '	USD	4.000%	20/08/2045	26,735	0.00
1,240,939	Government National Mortgage Association		USD	5.611%	20/08/2045	165,452	0.01
212,059	Government National Mortgage Association		USD	6.134%	20/08/2045	32,589	0.00
67,730 162,544	Government National Mortgage Association Government National Mortgage Association		USD USD	4.000% 6.151%	20/10/2045 20/11/2045	60,808 23,970	0.01 0.00
200,843	Government National Mortgage Association	'	USD	4.000%	20/01/2046	180,318	0.00
173,521	Government National Mortgage Association		USD	4.000%	20/04/2046	21,033	0.00
4,163,228	Government National Mortgage Association		USD	5.561%	20/07/2047	562,462	0.05
292,857	Government National Mortgage Association	, ,	USD	4.500%	20/05/2048	261,147	0.02
1,338,520	Government National Mortgage Association	(GNMA)	USD	5.000%	20/07/2048	1,197,982	0.10
645,255	Government National Mortgage Association		USD	4.500%	20/08/2048	573,275	0.05
664,176			USD	5.000%	20/08/2048	594,313	0.05
227,711	Government National Mortgage Association		USD	6.101%	20/08/2048	31,929	0.00
1,502,827	Government National Mortgage Association	, ,	USD USD	4.500%	20/09/2048	1,334,025	0.11
275,370 1,439,944	Government National Mortgage Association Government National Mortgage Association		USD	5.000% 6.084%	20/09/2048 20/09/2048	246,316 197,614	0.02 0.02
1,097,527		, ,	USD	5.000%	20/10/2048	980,741	0.02
2,124,080	Government National Mortgage Association		USD	6.034%	20/10/2048	295,689	0.03
2,519,415		, ,	USD	5.000%	20/11/2048	2,249,063	0.19
6,335,902	Government National Mortgage Association	(GNMA)	USD	4.500%	20/12/2048	5,609,181	0.47
1,233,203	Government National Mortgage Association	(GNMA)	USD	5.000%	20/12/2048	1,103,188	0.09
8,255,021		, ,	USD	4.500%	20/01/2049	7,295,950	0.61
1,302,597			USD	5.000%	20/01/2049	1,166,573	0.10
1,177,308	Government National Mortgage Association		USD USD	5.934%	20/01/2049	163,681	0.01 0.00
191,471 807,521	Government National Mortgage Association Government National Mortgage Association	' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' '	USD	5.951% 3.674%	20/01/2049 20/02/2049	26,453 57,604	0.00
758,905	Government National Mortgage Association	, ,	USD	4.000%	20/02/2049	664,145	0.06
819,028	Government National Mortgage Association	, ,	USD	4.500%	20/02/2049	724,035	0.06
1,084,004	Government National Mortgage Association	, ,	USD	4.000%	20/03/2049	948,164	0.08
386,213	Government National Mortgage Association	(GNMA)	USD	4.500%	20/03/2049	341,369	0.03
811,885	Government National Mortgage Association		USD	5.000%	20/03/2049	727,100	0.06
821,408	Government National Mortgage Association	, ,	USD	5.951%	20/04/2049	98,438	0.01
707,938	Government National Mortgage Association		USD	4.000%	20/05/2049	618,860	0.05
1,572,956	Government National Mortgage Association		USD	3.154%	20/06/2049	100,469	0.01
	Government National Mortgage Association Government National Mortgage Association		USD USD	6.001% 5.000%	20/06/2049 20/08/2049	28,380 3,747,498	0.00 0.31
762,417	0 0	' (1)	USD	5.934%	20/08/2049	103,811	0.01
	Government National Mortgage Association		USD	5.934%	20/08/2049	158,593	0.01
376,694	Government National Mortgage Association		USD	5.984%	20/08/2049	51,632	0.00
3,192,291	Government National Mortgage Association	(GNMA) <sup>(d)</sup>	USD	5.934%	20/09/2049	520,324	0.04
765,568	Government National Mortgage Association	(GNMA) <sup>(d)</sup>	USD	6.001%	20/09/2049	101,230	0.01
723,527	Government National Mortgage Association		USD	6.001%	20/09/2049	94,997	0.01
6,442,370	Government National Mortgage Association	'	USD	3.500%	20/10/2049	742,002	0.06
1,036,693	Government National Mortgage Association		USD	3.500%	20/10/2049	86,134	0.01
568,332 1,096,374	Government National Mortgage Association Government National Mortgage Association	'	USD USD	4.000% 4.500%	20/10/2049 20/10/2049	66,106 967,030	0.01 0.08
2,191,080	Government National Mortgage Association	'	USD	3.500%	20/12/2049	240,298	0.08
4,202,924	Government National Mortgage Association	, ,	USD	4.000%	20/12/2049	506,183	0.04
1,360,829	Government National Mortgage Association		USD	5.951%	20/01/2050	205,522	0.02
4,466,920	Government National Mortgage Association		USD	5.934%	20/02/2050	688,726	0.06
2,281,644	Government National Mortgage Association	' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' '	USD	6.050%	20/03/2050	356,388	0.03
10,611,236	Government National Mortgage Association	' (1)	USD	3.500%	20/04/2050	1,193,959	0.10
3,123,898	Government National Mortgage Association	, ,	USD	5.951%	20/04/2050	481,047	0.04
3,110,794	Government National Mortgage Association		USD	4.000%	20/06/2050	335,804	0.03
800,552 5,003,065	Government National Mortgage Association		USD	6.051%	20/06/2050	110,874	0.01
1,074,069	Government National Mortgage Association Government National Mortgage Association	, ,	USD USD	2.500% 2.500%	20/10/2050 20/11/2050	504,270 82,102	0.04 0.01
1,077,003	2015IIIOIIL Hattorial Workgage Association	( 1)	000	2.500 /0	20,11,2000	52,102	0.01

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	Shareholder Equit
Agencies Asset	t Backed Obligations – (Continued)					
United States – (C						
	Government National Mortgage Association (GNMA) TBA <sup>(g)</sup>	USD	2.000%	21/06/2051	835,360	0.0
	Government National Mortgage Association (GNMA) TBA <sup>(g)</sup>	USD	2.500%	21/06/2051	28,081,203	2.3
	Government National Mortgage Association (GNMA) TBA <sup>(g)</sup> Government National Mortgage Association (GNMA) TBA <sup>(g)</sup>	USD USD	3.000% 3.000%	21/06/2051 21/07/2051	6,004,172 1,714,964	0.5 0.1
2,000,000	Government National Mortgage Association (GNWA) TEA	035	3.000 %	21/01/2031		
	ES ASSET BACKED OBLIGATIONS				120,166,724	10.0
cost EUR 121,90					120,166,724	10.0
Non-Agencies <i>i</i> Cayman Islands	Asset Backed Obligations – 6.83%					
•	AGL CLO 3 Ltd. 2020-3A "A" 144A(c)(d)	USD	1.484%	15/01/2033	1,649,620	0.1
	Bain Capital Credit CLO Ltd. 2021-1A "A" 144A(c)(d)	USD	1.245%	18/04/2034	1,087,179	0.0
	Bain Capital Credit CLO Ltd. 2021-1A "D" 144A(c)(d)	USD	3.095%	18/04/2034	1,147,920	0.0
	ICG US CLO Ltd. 2015-2RA "A1" 144A <sup>(c)(d)</sup>	USD	1.554%	16/01/2033	2,714,638	0.2
	ICG US CLO Ltd. 2017-1A "ARR" 144A(c)(d)	USD	0.000%	28/07/2034	11,842,675	0.9
	ICG US CLO Ltd. 2017-1A "DRR" 144A(c)(d)	USD	0.000%	28/07/2034	2,467,224	0.2
	Invesco CLO Ltd. 2021-2A "A" 144A <sup>(c)(d)</sup>	USD	0.000%	15/07/2034	14,393,636	1.2
	Madison Park Funding XXX Ltd. 2018-30A "A" 144A (c)(d)	USD	0.934%	15/04/2029	3,536,584	0.2
	Marble Point CLO XIV Ltd. 2018-2A "A1R" 144A <sup>(c)(d)</sup> Marble Point CLO XVII Ltd. 2020-1A "A" 144A <sup>(c)(d)</sup>	USD USD	1.468% 1.488%	20/01/2032 20/04/2033	2,470,667 2,468,770	0.2 0.2
	MP CLO VIII Ltd. 2015-2A "ARR" 144A (c)(d)	USD	1.297%	28/04/2034	9,294,195	0.2
	Venture 41 CLO Ltd. 2021-41A "A1N" 144A <sup>(c)(d)</sup>	USD	1.533%	20/01/2034	2,015,874	0.1
2,100,000	35.16.16 17 525 216. 252 1 77. 77.11	000	1.00070	20/01/2001	55,088,982	4.6
reland						
	Primrose Residential 2021-1 DAC "A"(d)	EUR	0.189%	24/03/2061	2,994,871	0.2
Jnited Kingdom 94 517	Eurohome UK Mortgages Plc. 2007-2 "A2"(d)	GBP	0.270%	15/09/2044	109,739	0.0
	Finsbury Square Plc. 2018-2 "A"(d)	GBP	1.030%	12/09/2068	752,345	0.0
	Harben Finance Plc. 2017-1X "A" <sup>(d)</sup>	GBP	0.860%	20/08/2056	632,507	0.0
	Mortgage Funding Plc. 2008-1 "A1" <sup>(d)</sup>	GBP	1.180%	13/03/2046	237,528	0.0
	Stratton Mortgage Funding Plc. 2019-1 "A"(d)	GBP	1.250%	25/05/2051	2,477,091	0.2
1,604,376	Tower Bridge Funding No 2 Plc. "A"(d)	GBP	0.934%	20/03/2056	1,867,126	0.1
					6,076,336	0.5
Jnited States	American Home Mortgage Assets Trust 2006-2 "1A1"(d)	USD	1.087%	25/09/2046	573,457	0.0
1,050,000		USD	4.372%	15/05/2050	910,007	0.0
	Bank 2017-BNK6 "A4"	USD	3.254%	15/07/2060	1,563,485	0.1
	Bank 2018-BNK14 "D" 144A <sup>(c)</sup>	USD	3.000%	15/09/2060	473,993	0.0
480,000	Bank 2018-BNK15 "D" 144A <sup>(c)</sup>	USD	3.000%	15/11/2061	355,095	0.0
450,000	Benchmark Mortgage Trust 2018-B1 "D" 144A(c)	USD	2.750%	15/01/2051	331,035	0.0
1,600,000	Benchmark Mortgage Trust 2018-B6 "D" 144A(c)(d)	USD	3.272%	10/10/2051	1,249,328	0.1
	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(c)(d)</sup>	USD	4.201%	10/11/2049	356,771	0.0
	Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(c)</sup>	USD	3.250%	14/04/2050	213,804	0.0
	Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A(c)	USD	3.000%	15/09/2050	516,661	0.0
.,,	Ford Credit Auto Owner Trust 2018-1 "A" 144A <sup>(c)</sup>	USD	3.190%	15/07/2031	3,218,819	0.2
	Higher Education Funding I 2014-1 "A" 144A <sup>(c)(d)</sup>	USD	1.197%	25/05/2034	984,053	0.0
	JPMDB Commercial Mortgage Securities Trust 2017-C7 "D" 144A <sup>(c)</sup>	USD	3.000%	15/10/2050	278,423	0.0
	KnowledgeWorks Foundation 2010-1 "A" <sup>(d)</sup> Lehman XS Trust Series 2005-5N "1A1" <sup>(d)</sup>	USD	1.097%	25/02/2042	42,281	0.0
	Lehman XS Trust Series 2005-5N "TAT" Lehman XS Trust Series 2006-14N "1A1A" (d)	USD USD	0.392% 0.282%	25/11/2035 25/09/2046	106,987 393,957	0.0
	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9 "A4"	USD	3.102%	15/05/2046	257,020	0.0
	Navient Student Loan Trust 2017-2A "A" 144A <sup>(c)(d)</sup>	USD	1.142%	27/12/2066	2,063,603	0.0
	PHEAA Student Loan Trust 2016-1A"A" 144A <sup>(c)(d)</sup>	USD	1.242%	25/09/2065	1,109,835	0.0
	RASC 2006-KS7 Trust "A4" <sup>(d)</sup>	USD	0.332%	25/09/2036	228,864	0.0
	SLM Student Loan Trust 2005-5 "A4"(d)	USD	0.316%	25/10/2028	800,220	0.0
235,682	SLM Student Loan Trust 2008-2 "A3"(d)	USD	0.926%	25/04/2023	191,812	0.0
517,895	SLM Student Loan Trust 2008-4 "A4"(d)	USD	1.826%	25/07/2022	430,092	0.0
210,162	Soundview Home Loan Trust 2007-NS1 "A3"(d)	USD	0.292%	25/01/2037	170,419	0.0
900,000	Wells Fargo Commercial Mortgage Trust 2017-C38 "D" 144A <sup>(c)</sup>	USD	3.000%	15/07/2050	675,991	0.0
TOTAL NON ACT	ENCIES ASSET BACKED OBLICATIONS				17,496,012	1.4
OTAL NON-AGI	ENCIES ASSET BACKED OBLIGATIONS 5,187)				81,656,201	6.8

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders Equity
		Currency	interest Nate	Maturity Date	LOK	Equity
Bonds – 0.71	erable Securities %					
Canada						
	00 Province of British Columbia Canada 00 Province of Ontario Canada	CAD CAD	2.850% 2.600%	18/06/2025 02/06/2025	1,317,171 1,518,411	0.11 0.13
_,,,,,					2,835,582	0.24
United States					2,000,002	0.27
	00 AbbVie, Inc.	USD	2.600%	21/11/2024	1,132,060	0.09
	00 AbbVie, Inc. 00 AbbVie, Inc.	USD USD	3.200% 4.250%	21/11/2029 21/11/2049	3,886,635 569,634	0.33 0.05
600,0	OU Abbvie, IIIc.	03D	4.250%	21/11/2049		
TOTAL BOND	6				5,588,329	0.47
(cost EUR 8,5					8,423,911	0.71
TOTAL OTHER	R TRANSFERABLE SECURITIES 68,334)				8,423,911	0.71
	UE OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost EUR 1,2	76,225,731)				1,263,866,622	105.75
	ward Mortgage Backed Securities – (0.88%)					
	00) Federal National Mortgage Association (FNMA) TBA <sup>(g)(h)</sup> 00) Federal National Mortgage Association (FNMA) TBA <sup>(g)(h)</sup>	USD USD	3.000% 5.000%	14/06/2051 14/06/2051	(5,150,646)	(0.43)
	00) Government National Mortgage Association (GNMA) TBA <sup>(g)(h)</sup>	USD	4.000%	21/06/2051	(2,712,205) (2,618,959)	(0.23) (0.22)
					(10,481,810)	(0.88)
TOTAL COVE	RED FORWARD MORTGAGE BACKED SECURITIES .555.929))				(10,481,810)	(0.88)
	· · · · · · ·				. , , ,	
	tracts - 0.00%			Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value EUR	Gain EUR	Shareholders Equity
275	AUD Australian Treasury Bonds 10YR Futures 15/06/2021		Long	24,428,735	85,867	0.01
	CAD			, .,		
174	Canadian Government Bond 10YR Futures 21/09/2021		Long	17,082,555	56,563	0.00
00	EUR		Loren	4.740.000	20,000	0.04
32 68	Euro BTP Italian Government Bond Futures 08/06/2021 German Federal Republic Bonds 10YR Futures 08/06/2021		Long Long	4,712,960 11,557,960	36,030 22,080	0.01 0.00
				16,270,920	58,110	0.01
	GBP					
178	UK Long Gilt Bond Futures 28/09/2021		Long	26,344,339	54,884	0.00
	JPY			00 000 750	0.007	0.00
20	Japan Government Bonds 10YR Futures 14/06/2021		Long	22,639,758	8,967	0.00
350	USD US Treasury Long Bond Futures 21/09/2021		Long	45,006,905	94,915	0.01
1,010	US Treasury Notes 10YR Futures 21/09/2021		Long	109,471,891	156,308	0.01
	US Treasury Notes 2YR Futures 30/09/2021		Long	31,205,986	11,046	0.00
336	US Treasury Ultra Long Bond Futures 21/09/2021		Long	51,103,964	180,930	0.02
				236,788,746	443,199	0.04
UNREALISED	GAIN ON FUTURES CONTRACTS				707,590	0.06
Number of Contracts	Security Description			Commitment Market Value EUR	Unrealised Loss EUR	% of Shareholders Equity
001	EUR		Lana	05.004.000	(450.700)	(0.04)
224 69	Euro OAT Futures 08/06/2021 German Federal Republic Bonds 30YR Futures 08/06/2021		Long Long	35,934,080 13,871,760	(159,730) (471,200)	(0.01) (0.04)
258	German Federal Republic Bonds 5Y Futures 08/06/2021 German Federal Republic Bonds 5Y Futures 08/06/2021		Long	34,760,340	(63,060)	(0.04)
	,					
				84,566,180	(693,990)	(0.06)

UNREALISED LO  Forward Curren  Currency  EUR  EUR  CAD  EUR  EUR  NOK  NZD  SEK  USD  USD  EUR  EUR  EUR  EUR  EUR  EUR  EUR  EU	SD S Treasury Notes 5YR Future S Treasury Ultra Long Notes S Treasury Ultra Long Notes  CSS ON FUTURES CONT  CY Contracts – 1.43%  Amount Bought  6,043,459 118,884,429 1,033,017 5,810,086 15,690,386 6,476,302 940,879 7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914  AIN ON FORWARD CURF	10YR Futures 21/09/2021	Amount Sold 9,399,397 15,509,748,990 826,460 45,025,472 18,694,326 774,806 671,499 878,114 106,755,737 312,695,960 532,106,418 19,598,856,854	Long Short	7,531,714 (18,573,536) (11,041,822) Maturity Date 01/06/2021 10/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021	(475) (12,660) (13,135) (707,125) Unrealised Gain EUR 89,204 3,002,295 23,484 5,987 327,802 1,162 8,556	(0.00 (0.00 (0.06 % o Shareholders Equity 0.00 0.22 0.00 0.00 0.00
UNREALISED LO  Forward Curren  Currency  EUR  EUR  EUR  EUR  NOK  NZD  SEK  USD  USD  EUR  EUR  EUR  EUR  EUR  EUR  EUR  EU	S Treasury Ultra Long Notes  DSS ON FUTURES CONT  ncy Contracts — 1.43%  Amount Bought  6,043,459  118,884,429 1,033,017 5,810,086 15,690,386 6,476,302 940,879 7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914	Currency AUD JPY USD CNH USD USD USD USD USD JPY THB USD JPY	9,399,397 15,509,748,990 826,460 45,025,472 18,694,326 774,806 671,499 878,114 106,755,737 312,695,960 532,106,418	-	(18,573,536) (11,041,822)  Maturity Date  01/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021	(12,660) (13,135) (707,125) Unrealised Gain EUR 89,204 3,002,295 23,484 5,987 327,802 1,162 8,556	(0.00 (0.00 (0.06 % o Shareholders Equity 0.00 0.25 0.00 0.00
Currency  EUR EUR EUR EUR EUR NOK NZD SEK USD USD EUR EUR EUR	Amount Bought 6,043,459 118,884,429 1,033,017 5,810,086 15,690,386 6,476,302 940,879 7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914	Currency  AUD JPY USD CNH USD USD USD USD USD USD JPY THB USD JPY THB	9,399,397 15,509,748,990 826,460 45,025,472 18,694,326 774,806 671,499 878,114 106,755,737 312,695,960 532,106,418		Maturity Date 01/06/2021 10/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021	Unrealised Gain EUR  89,204 3,002,295 23,484 5,987 327,802 1,162 8,556	(0.06  % o Shareholders Equity  0.0' 0.25 0.00 0.00 0.00
Currency  EUR EUR EUR EUR NOK NZD SEK USD USD EUR EUR EUR	Amount Bought 6,043,459 118,884,429 1,033,017 5,810,086 15,690,386 6,476,302 940,879 7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914	Currency  AUD JPY USD CNH USD USD USD USD USD USD JPY THB USD JPY THB	9,399,397 15,509,748,990 826,460 45,025,472 18,694,326 774,806 671,499 878,114 106,755,737 312,695,960 532,106,418		01/06/2021 10/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021	Unrealised Gain EUR 89,204 3,002,295 23,484 5,987 327,802 1,162 8,556	% o Shareholders Equity 0.0° 0.2' 0.00 0.00 0.00
Currency  EUR  EUR  CAD  EUR  EUR  NOK  NZD  SEK  USD  USD  EUR  EUR  EUR	Amount Bought 6,043,459 118,884,429 1,033,017 5,810,086 15,690,386 6,476,302 940,879 7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914	AUD JPY USD CNH USD USD USD USD USD JPY THB USD JPY THB	9,399,397 15,509,748,990 826,460 45,025,472 18,694,326 774,806 671,499 878,114 106,755,737 312,695,960 532,106,418		01/06/2021 10/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021	89,204 3,002,295 23,484 5,987 327,802 1,162 8,556	Shareholders
EUR EUR CAD EUR EUR NOK NZD SEK USD USD EUR EUR EUR EUR	6,043,459 118,884,429 1,033,017 5,810,086 15,690,386 6,476,302 940,879 7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914	AUD JPY USD CNH USD USD USD USD USD JPY THB USD JPY THB	9,399,397 15,509,748,990 826,460 45,025,472 18,694,326 774,806 671,499 878,114 106,755,737 312,695,960 532,106,418		01/06/2021 10/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021	89,204 3,002,295 23,484 5,987 327,802 1,162 8,556	Shareholders
EUR EUR CAD EUR EUR NOK NZD SEK USD USD EUR EUR EUR	6,043,459 118,884,429 1,033,017 5,810,086 15,690,386 6,476,302 940,879 7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914	AUD JPY USD CNH USD USD USD USD USD JPY THB USD JPY THB	9,399,397 15,509,748,990 826,460 45,025,472 18,694,326 774,806 671,499 878,114 106,755,737 312,695,960 532,106,418		01/06/2021 10/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021	89,204 3,002,295 23,484 5,987 327,802 1,162 8,556	0.0° 0.26 0.00 0.00 0.00
EUR CAD EUR EUR NOK NZD SEK USD USD USD EUR EUR EUR	118,884,429 1,033,017 5,810,086 15,690,386 6,476,302 940,879 7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914	JPY USD CNH USD USD USD USD JPY THB USD JPY JPY	15,509,748,990 826,460 45,025,472 18,694,326 774,806 671,499 878,114 106,755,737 312,695,960 532,106,418		10/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021	3,002,295 23,484 5,987 327,802 1,162 8,556	0.25 0.00 0.00 0.00 0.00
CAD EUR EUR NOK NZD SEK USD USD EUR EUR EUR	1,033,017 5,810,086 15,690,386 6,476,302 940,879 7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914	USD CNH USD USD USD USD JPY THB USD JPY JPB	826,460 45,025,472 18,694,326 774,806 671,499 878,114 106,755,737 312,695,960 532,106,418		16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021	23,484 5,987 327,802 1,162 8,556	0.00 0.00 0.03 0.00
EUR EUR NOK NZD SEK USD USD EUR EUR EUR	5,810,086 15,690,386 6,476,302 940,879 7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914	CNH USD USD USD USD JPY THB USD JPY	45,025,472 18,694,326 774,806 671,499 878,114 106,755,737 312,695,960 532,106,418		16/06/2021 16/06/2021 16/06/2021 16/06/2021 16/06/2021	5,987 327,802 1,162 8,556	0.00 0.03 0.00
EUR NOK NZD SEK USD USD EUR EUR	15,690,386 6,476,302 940,879 7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914	USD USD USD USD JPY THB USD JPY	18,694,326 774,806 671,499 878,114 106,755,737 312,695,960 532,106,418		16/06/2021 16/06/2021 16/06/2021 16/06/2021	327,802 1,162 8,556	0.00
NOK NZD SEK USD USD EUR EUR	6,476,302 940,879 7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914	USD USD USD JPY THB USD JPY	774,806 671,499 878,114 106,755,737 312,695,960 532,106,418		16/06/2021 16/06/2021 16/06/2021	1,162 8,556	0.00
NZD SEK USD USD EUR EUR EUR	940,879 7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914	USD USD JPY THB USD JPY	671,499 878,114 106,755,737 312,695,960 532,106,418		16/06/2021 16/06/2021	8,556	
SEK USD USD EUR EUR EUR	7,402,598 981,421 10,142,488 446,563,284 152,034,840 51,877,914	USD JPY THB USD JPY	878,114 106,755,737 312,695,960 532,106,418		16/06/2021		0.00
USD USD EUR EUR EUR	981,421 10,142,488 446,563,284 152,034,840 51,877,914	JPY THB USD JPY	106,755,737 312,695,960 532,106,418			10,204	0.00
USD EUR EUR EUR	10,142,488 446,563,284 152,034,840 51,877,914	THB USD JPY	312,695,960 532,106,418			8,931	0.00
EUR EUR EUR	446,563,284 152,034,840 51,877,914	USD JPY	532,106,418		16/06/2021	112,590	0.0
EUR EUR	152,034,840 51,877,914	JPY			25/06/2021	9,365,903	0.79
EUR	51,877,914		15.050.000.004		28/06/2021	5,630,097	0.47
UNREALISED GA	AIN ON FORWARD CURF		6,814,241,836		26/07/2021	991,587	0.08
		RENCY CONTRACTS				19,577,802	1.64
						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss EUR	Shareholders Equity
AUD	11,786,205	EUR	7,620,306		01/06/2021	(154,076)	(0.01
EUR	8,648,294	CAD	12,968,360		01/06/2021	(175,440)	(0.01
AUD	868,117	USD	671,499		16/06/2021	(2,016)	(0.00
JPY	1,218,061,228	USD	11,208,201		16/06/2021	(110,435)	(0.01
USD	8,080,692	AUD	10,488,058		16/06/2021	(1,900)	(0.00
USD	9,955,234	CAD	12,592,824		16/06/2021	(384,548)	(0.03
USD	1,601,267	EUR	1,335,174		16/06/2021	(19,288)	(0.00
USD	9,314,755	NOK	79,012,452		16/06/2021	(127,633)	(0.01
USD	7,979,043	NZD	11,133,620		16/06/2021	(74,079)	(0.01
USD	10,321,590	SEK	87,678,813		16/06/2021	(185,853)	(0.02
USD	2,987,358	IDR	43,325,652,796		21/06/2021	(26,236)	(0.00
USD	54,883,740	EUR	45,456,094		25/06/2021	(361,680)	(0.03
USD	10,876,808	KRW	12,289,705,466		01/07/2021	(121,226)	(0.01
EUR	953,498	SEK	9,685,521		04/08/2021	(3,483)	(0.00
EUR	40,711,039	GBP	35,081,552		05/08/2021	(59,483)	(0.01
EUR	61,731,691	CNH	486,899,391		13/08/2021	(732,280)	(0.06
	OSS ON FORWARD CUR					(2,539,656)	(0.21
Share Class Spe	ecific Forward Current	cy Contracts – (0.85%)				University	0/ -
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain EUR	% o Shareholders Equity
GBP		EUR	135 700 346		05/08/2021	170,786	0.02
CHF	116,997,357 16,763,559	EUR	135,799,346 15,243,969		09/08/2021	59,771	0.02
UNREALISED GA	AIN ON FORWARD CURF	RENCY CONTRACTS HELI	D FOR HEDGING PURPOSES			230,557	0.02
						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss	Shareholders Equity
EUR	6,088,531	USD	7,421,284		25/06/2021	(9,055)	(0.00
USD	632,484,331	EUR	529,596,694		25/06/2021	(9,925,285)	(0.83
EUR	1,392,161	GBP	1,203,393		05/08/2021	(6,380)	(0.00
NOK	885,682,380	EUR	87,597,072		09/08/2021	(445,303)	(0.04

Purchased Options	oldings	Security Description			Unrealised Gain/(Loss) EUR	Market Value EUR	% of Shareholders Equity
FUR	numgs				EUR	EUK	Equity
1,610,000   Put & mombs LEURBOR Swappion   Expires 250662021   Shrike 0.47 (3,2.30)   37,622   0.		•					
1,65,000			·	Strike 0.33			0.01
2,18,000   Put 6 month EURBOR Swaption   Expires 0807/2021   Strike 0.17   (24,021)   27,729   0.0   18,98,000   Put 6 month EURBOR Swaption   Expires 1908/2021   Strike 0.17   (24,021)   34,815   0.7   7,490,000   Put 6 month EURBOR Swaption   Expires 1908/2021   Strike 0.17   (12,018)   34,815   0.0   7,490,000   Put 6 month EURBOR Swaption   Expires 2008/2021   Strike 0.17   (12,018)   15,546   0.0   7,800,000   Put 6 month EURBOR Swaption   Expires 01/07/2021   Strike 1.39   (26,639)   9,569   0.0   1,790,000   Put 6 month EURO Swaption   Expires 2008/2022   Strike 0.85   (25,299)   2,818   0.0   1,727,000,000   Put 6 month EURO Swaption   Expires 2008/2022   Strike 0.83   (33,704)   393,036   0.0   1,727,000,000   Put 6 month EURO Swaption   Expires 2008/2022   Strike 0.83   (33,704)   393,036   0.0   1,727,000,000   Gall 3 month EURO Swaption   Expires 2008/2022   Strike 0.83   (33,704)   393,036   0.0   1,727,000,000   Gall 3 month EURBOR Swaption   Expires 2008/2022   Strike 0.70   (123,288)   60,889   0.0   2,15,000,000   Gall 3 month EURO Swaption   Expires 14/11/2022   Strike 0.70   (123,288)   60,889   0.0   2,2,2,2,2,2,2,3,3,4,4,4,4,4,4,4,4,4,4,4,		•	•				0.01
13,50,000		· · · · · · · · · · · · · · · · · · ·			, ,		0.00
16,950,000   Put & moorth EURBOR Swaption   Expires 2008/2021   Strike 0.17   (12,018)   34,815   0.							0.00
Type		· · · · · · · · · · · · · · · · · · ·			, ,		0.00
CR   Add   CR   Add		· · · · · · · · · · · · · · · · · · ·			, ,		0.00
A	7,100,000	, at a manus 201 abort anapaton	2.,рноо 20,00,202 г	Guille G. I.			0.02
A27,030,000   Put 6 month LIBOR Swaption		GBP					
427,000,000   Put 6 month LBOR Swaption   Expires 2605/2022   Sirke 0.65   (25.599)   2.818   0.0	1,780,000	·	Expires 01/07/2021	Strike 1.39	(26,636)	9,569	0.00
BA4,940.000   Put 6 month LIBOR Swaption   Expires 28/05/2022   Strike 0.43   (333)   114,466   0. (25,632)   117,274   0. 0. (25,632)   117,274   0. 0. (25,632)   117,274   0. 0. (25,632)   117,274   0. 0. (25,632)   117,274   0. 0. (25,632)   117,274   0. 0. (25,632)   117,274   0. 0. (25,632)   117,274   0. 0. (25,632)   0. 0.859   0. 0. (25,632)   0. 0.859   0. 0. (25,632)   0. 0.859   0. 0. (25,632)   0. 0.859   0. 0. (25,632)   0. 0.859   0. 0. (25,632)   0. 0.859   0. 0. (25,632)   0. 0.859   0. 0. (25,632)   0. 0.859   0. 0. (25,632)   0. 0.859   0. 0. (25,632)   0. 0	427.030.000		Expires 07/07/2021	Strike 0.65	(25,299)	2.818	0.00
VISD		· · · · · · · · · · · · · · · · · · ·			, ,		0.01
71,270,000 Call 3 month LIBOR Swaption Expires 20M3/2022 Shike 0.70 (123,285) 60,859 0.0 (123					(25,632)	117,274	0.01
21,500,000   Call 3 month LIBOR Swaption   Expires 140H2/2022   Strike 0.75   22,14.19   400,684   0.0   7,620,000   Put 3 month LIBOR Swaption   Expires 150H2/2021   Strike 0.75   22,14.19   400,684   0.0   7,620,000   Put 3 month LIBOR Swaption   Expires 150H2/2021   Strike 1.10   (15,030)   45,670   0.0	71.270 000		Expires 20/04/2022	Strike 0.83	(33 704)	393 636	0.03
42,620,000   Put 3 month LIBOR Swaption   Expires 18/11/2021   Strike 1.70   (4,13)   25,713   0.0							0.00
7,820,000 Put 3 month LIBOR Swaption Expires 18/11/2021 Strike 1.10 (15,303) 46,670 0.0.  TAL PURCHASED OPTIONS set EUR 13,38,979		•	·		,		0.03
STAL PURCHASED OPTIONS   1,272,775   0.   44,514   926,542   0.   1,272,775   0.   1,272,		· · · · · · · · · · · · · · · · · · ·					0.00
Virtier Options   Set EUR 1,358,975		· · · · · · · · · · · · · · · · · · ·		Strike 1.20			0.00
Company   Comp					44,514	926,542	0.07
Explication   Explication						1,272,775	0.10
(6.440,000) Call 6 month EURIBOR Swaption Expires 20/05/2021 Strike 0.16 (8.480,000) Call 6 month EURIBOR Swaption Expires 07/06/2021 Strike 0.18 (11.065) (44.553) (0.016) (6.440,000) Call 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.18 (11.065) (44.553) (0.016) (6.440,000) Call 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.22 (33.084) (67.087) (0.016) (6.170,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (413) (99.133) (0.016) (6.170,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (413) (99.133) (0.016) (9.110,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (23) (44.666) (0.016) (9.110,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.11 (5.585) (74.102) (0.016) (9.110,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (5.585) (74.102) (0.016) (1.010,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1.476) (89.556) (0.016) (1.010,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1.476) (89.556) (0.016) (6.440,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1.476) (89.556) (0.016) (6.440,000) Put 6 month EURIBOR Swaption Expires 20/05/2021 Strike 0.16 (30.831 (1) (0.016) (6.440,000) Put 6 month EURIBOR Swaption Expires 20/05/2021 Strike 0.16 (30.831 (1) (0.016) (6.440,000) Put 6 month EURIBOR Swaption Expires 21/06/2021 Strike 0.18 (2.4346 (9.142) (0.016) (6.440,000) Put 6 month EURIBOR Swaption Expires 21/06/2021 Strike 0.18 (2.4346 (9.142) (0.016) (6.440,000) Put 6 month EURIBOR Swaption Expires 11/06/2021 Strike 0.18 (2.4346 (9.142) (0.016) (6.440,000) Put 6 month EURIBOR Swaption Expires 11/06/2021 Strike 0.02 (2.5797 (8.206) (0.0174,550,000) Put 6 month EURIBOR Swaption Expires 11/06/2021 Strike 0.02 (2.5797 (8.206) (0.0174,550,000) Put 6 month EURIBOR Swaption Expires 11/06/2021 Strike 0.02 (2.5797 (8.206) (0.0174,550,000) Put 6 month EURIBOR Swaption Expires 11/06/2021 Strike 0.00 (2.5796) (0.016) (1.5950,000) Put 6 month EURIBOR Swaption Expires 11/06/2022		•					
(6.440,000) Call 6 month EURIBOR Swaption Expires 07/06/2021 Strike 0.11 22.275 (9.764) (0.01 (6.440,000) Call 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.22 (33,084) (67,087) (0.01 (4.760,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (9.796 (76,479) (0.01 (6.170,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (9.796 (76,479) (0.01 (9.170,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (9.796 (76,479) (0.01 (9.170,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (9.31 (44,666) (0.01 (9.170,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (9.31 (44,666) (0.01 (9.170,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (6.685) (74,102) (0.01 (1.1010,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1.476) (89,556) (0.01 (1.476)) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1.476) (89,556) (0.01 (6.440,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1.476) (89,558) (0.01 (6.440,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1.476) (80,518) (0.01 (6.440,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1.476) (80,518) (0.01 (6.440,000) Put 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.13 (1.476) (1.	(6.440.000)		Funite 20/05/2024	Chriles 0.40	6.665	(24.466)	(0.00
(6.440,000) Call 6 month EURIBOR Swaption Expires 21/06/2021 Strike 0.18 (11,065) (4.45,53) (0.0 (4.760,000) Call 6 month EURIBOR Swaption Expires 21/06/2021 Strike 0.22 (33,084) (67,087) (0.0 (4.760,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (413) (99,133) (0.0 (2.780,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (413) (99,133) (0.0 (2.780,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (413) (99,133) (0.0 (9,110,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (5,685) (74,102) (0.0 (9,110,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (5,685) (74,102) (0.0 (1,010,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,742) (60,585) (0.0 (1,040,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,742) (60,518) (0.0 (6,440,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,742) (60,518) (0.0 (6,440,000) Put 6 month EURIBOR Swaption Expires 21/06/2021 Strike 0.11 (1,742) (60,518) (0.0 (6,440,000) Put 6 month EURIBOR Swaption Expires 21/06/2021 Strike 0.11 (1,300,000) Put 6 month EURIBOR Swaption Expires 21/06/2021 Strike 0.11 (1,300,000) Put 6 month EURIBOR Swaption Expires 21/06/2021 Strike 0.11 (1,300,000) Put 6 month EURIBOR Swaption Expires 21/06/2021 Strike 0.11 (1,300,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.10 (1,300,000) Put 6 month EURIBOR Swaption Expires 21/06/2021 Strike 0.0 (1,300,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.0 (1,300,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.0 (1,300,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.0 (1,300,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.0 (1,300,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.0 (1,300,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.0 (1,300,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.1 (1,300,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.1 (1,300,	,					,	
(a.440,000) Call 6 month EURIBOR Swaption Expires 21/06/2021 Strike 0.22 (33,084) (67,087) (0.04 (4760,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (413) (99,133) (0.05 (27,80,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (413) (99,133) (0.05 (27,80,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (413) (99,133) (0.05 (27,800,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (5,585) (74,102) (0.05 (9,110,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (8,510) (74,102) (0.05 (11,010,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,1476) (89,556) (0.05 (7,440,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,1476) (89,556) (0.05 (6,440,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,742) (60,518) (0.05 (6,440,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,742) (60,518) (0.05 (6,440,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,742) (60,518) (0.05 (6,440,000) Put 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.16 (1,440,000) Put 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.18 (2,4346 (9,142) (0.05 (6,440,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.02 (2,5797) (8,206) (0.05 (1,550,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.02 (2,5797) (8,206) (0.05 (1,550,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.02 (2,5797) (8,206) (0.05 (1,550,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.09 (1,5316 (1,024) (0.05 (1,550,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.09 (1,5316 (1,024) (0.05 (1,550,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.09 (1,5316 (1,024) (0.05 (1,550,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.09 (1,5316 (1,024) (0.05 (1,550,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.09 (1,536) (0.05 (1,550,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,550,000	,	-					
(4,760,000   Call 6 month EURIBOR Swaption   Expires 10/02/2022   Strike 0.22   9,796   (76,479)   (0.05,6170,000)   Call 6 month EURIBOR Swaption   Expires 10/02/2022   Strike 0.22   (413)   (99,133)   (0.05,9110,000)   Call 6 month EURIBOR Swaption   Expires 10/02/2022   Strike 0.22   231   (44,666)   (0.05,9110,000)   Call 6 month EURIBOR Swaption   Expires 14/02/2022   Strike 0.22   231   (44,666)   (0.05,9110,000)   (21,000)   (2					, ,	,	(0.00
(a,170,000) Call 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 231 (44,666) (0.000) Call 6 month EURIBOR Swaption Expires 11/02/2022 Strike 0.11 (5,685) (74,102) (0.000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (5,685) (74,102) (0.000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,476) (89,556) (0.000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,476) (89,556) (0.000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,476) (89,556) (0.000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,742) (60,518) (0.000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,742) (60,518) (0.000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,742) (60,518) (0.000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,742) (60,518) (0.000) Call 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.16 (1,300) Call 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.18 (1,300) Call 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.18 (1,300) Call 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.18 (1,300) Call 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.18 (1,300) Call 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.18 (1,300) Call 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.03 (1,300) Call 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.03 (1,300) Call 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.03 (1,300) Call 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.00 (1,300) Call 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.00 (1,300) Call 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.00 (1,300) Call 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.00 (1,300) Call 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.00 (1,300) Call 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.10 (1,300) Call 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.11 (1,300) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,300) Call	,				, ,	,	(0.01
11,0000   Call 6 month EURIBOR Swaption   Expires 14/02/2022   Strike 0.11   (5,685)   (74,102)   (0.000   (0.11,010,000)   Call 6 month EURIBOR Swaption   Expires 14/02/2022   Strike 0.11   (1,476)   (89,556)   (0.000   (0.11,010,000)   Call 6 month EURIBOR Swaption   Expires 14/02/2022   Strike 0.11   (1,476)   (89,556)   (0.000   (0.14,000)   Call 6 month EURIBOR Swaption   Expires 14/02/2022   Strike 0.11   (1,742)   (60,518)   (0.000   (0.000   Call 6 month EURIBOR Swaption   Expires 14/02/2022   Strike 0.16   (0.000   Call 6 month EURIBOR Swaption   Expires 28/05/2021   Strike 0.16   (0.000   Call 6 month EURIBOR Swaption   Expires 28/05/2021   Strike 0.16   (0.000   Call 6 month EURIBOR Swaption   Expires 27/06/2021   Strike 0.11   (1,3,307   (18,732)   (0.000   (6,440,000)   Put 6 month EURIBOR Swaption   Expires 14/06/2021   Strike 0.12   (0.000   Call 3 month EURIBOR Swaption   Expires 14/06/2021   Strike 0.12   (0.000   Call 3 month EURIBOR Swaption   Expires 14/06/2021   Strike 0.22   25,797   (8,206)   (0.000   (10,550,000)   Put 6 month EURIBOR Swaption   Expires 19/08/2021   Strike 0.02   9,276   (10,974)   (0.000   (10,550,000)   Put 6 month EURIBOR Swaption   Expires 19/08/2021   Strike 0.03   8,180   (14,024)   (0.000   (10,550,000)   Put 6 month EURIBOR Swaption   Expires 19/08/2021   Strike 0.09   15,316   (17,084)   (0.000   (10,550,000)   Put 6 month EURIBOR Swaption   Expires 19/08/2021   Strike 0.09   15,316   (17,084)   (0.000   (17,450,000)   Put 6 month EURIBOR Swaption   Expires 19/08/2021   Strike 0.02   5,009   (6,166)   (0.000   (7,450,000)   Put 6 month EURIBOR Swaption   Expires 19/08/2021   Strike 0.02   5,009   (6,166)   (0.0000   (7,450,000)   Put 6 month EURIBOR Swaption   Expires 19/08/2021   Strike 0.02   5,009   (9,166)   (0.00000   (1,450,000)   Put 6 month EURIBOR Swaption   Expires 19/08/2022   Strike 0.15   18,132   (44,283)   (0.0000000000000000000000000000000000	,			Strike 0.22			(0.01
(9,110,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,476) (85,516) (0.011,010,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,476) (89,556) (0.017,440,000) Call 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (1,742) (60,518) (0.016,440,000) Put 6 month EURIBOR Swaption Expires 28/05/2021 Strike 0.16 (30,831) (1) (0.016,440,000) Put 6 month EURIBOR Swaption Expires 28/05/2021 Strike 0.11 (13,307) (18,732) (0.016,440,000) Put 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.18 (24,346) (9,142) (0.016,440,000) Put 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.18 (24,346) (9,142) (0.016,440,000) Put 6 month EURIBOR Swaption Expires 14/06/2021 Strike 0.18 (24,346) (9,142) (0.016,440,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.02 (9,276) (10,974) (0.016,550,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.02 (9,276) (10,974) (0.016,550,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.03 (13,500,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.09 (15,316) (17,084) (0.016,550,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.10 (14,782) (2,660) (0.016,550,000) Put 6 month EURIBOR Swaption Expires 19/08/2021 Strike 0.10 (14,782) (2,660) (0.016,550,000) Put 6 month EURIBOR Swaption Expires 20/08/2021 Strike 0.10 (14,782) (2,660) (0.016,550,000) Put 6 month EURIBOR Swaption Expires 20/08/2021 Strike 0.10 (14,782) (14,780,000) Put 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.11 (14,782) (14,780,000) Put 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.12 (19,797) (19,599) (0.016,166) (0.016,170,000) Put 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 (19,793) (19,599) (0.016,170,000) Put 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.21 (19,797) (19,599) (0.016,170,000) Put 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.11 (17,456) (5,960) (0.016,170,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 (19,386,200) (11,300,000) Put 6 month EURIBOR S	(2,780,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	231	(44,666)	(0.00
(11,010,000   Call 6 month EURIBOR Swaption	(9,110,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(5,685)	(74,102)	(0.01
(7,440,000)         Call 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         (1,742)         (60,18)         (0.00           (6,440,000)         Put 6 month EURIBOR Swaption         Expires 28/05/2021         Strike 0.16         30,831         (1)         (0.00           (6,440,000)         Put 6 month EURIBOR Swaption         Expires 14/06/2021         Strike 0.18         24,346         (9,142)         (0.00           (6,440,000)         Put 6 month EURIBOR Swaption         Expires 19/08/2021         Strike 0.22         25,797         (8,206)         (0.00           (13,500,000)         Put 6 month EURIBOR Swaption         Expires 19/08/2021         Strike 0.02         9,276         (10,974)         (0.00           (16,950,000)         Put 6 month EURIBOR Swaption         Expires 19/08/2021         Strike 0.03         8,180         (14,024)         (0.00           (16,950,000)         Put 6 month EURIBOR Swaption         Expires 19/08/2021         Strike 0.09         15,316         (17,044)         (0.00           (16,950,000)         Put 6 month EURIBOR Swaption         Expires 19/08/2021         Strike 0.09         15,316         (17,044)         (0.00           (16,950,000)         Put 6 month EURIBOR Swaption         Expires 19/08/2021         Strike 0.00         5,009         (6,166)	(9,110,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(8,510)	(74,102)	(0.01
Columb   C	,				(1,476)	,	(0.01
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(7,440,000)         Put 6 month EURIBOR Swaption         Expires 18/11/2021         Strike 0.08         8,343         (22,905)         (0.00 (0.00)           (4,760,000)         Put 6 month EURIBOR Swaption         Expires 10/02/2022         Strike 0.22         10,979         (75,296)         (0.00 (0.00)           (6,170,000)         Put 6 month EURIBOR Swaption         Expires 10/02/2022         Strike 0.22         29,503         (97,599)         (0.00 (0.00)           (2,780,000)         Put 6 month EURIBOR Swaption         Expires 10/02/2022         Strike 0.22         12,737         (43,975)         (0.00 (0.00)           (9,110,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         17,456         (50,960)         (0.00 (0.00)           (11,010,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         20,444         (50,960)         (0.00 (0.00)           (11,010,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         13,554         (61,589)         (0.00 (0.00)           (14,180,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         10,089         (41,619)         (0.00 (0.00)           (14,180,000)         Put 6 month EURIBOR Swaption         Expires 28/05/2022         <		· · · · · · · · · · · · · · · · · · ·	Expires 20/08/2021				(0.00)
(4,760,000)         Put 6 month EURIBOR Swaption         Expires 10/02/2022         Strike 0.22         10,979         (75,296)         (0.00,000)           (6,170,000)         Put 6 month EURIBOR Swaption         Expires 10/02/2022         Strike 0.22         29,503         (97,599)         (0.00,000)           (9,110,000)         Put 6 month EURIBOR Swaption         Expires 11/02/2022         Strike 0.22         12,737         (43,975)         (0.00,000)           (9,110,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         17,456         (50,960)         (0.00,000)           (11,010,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         20,444         (50,960)         (0.00,000)           (11,010,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         13,554         (61,589)         (0.00,000)           (7,440,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         10,089         (41,619)         (0.00,000)           (14,180,000)         Put 6 month EURIBOR Swaption         Expires 26/05/2022         Strike 0.11         1,237         (117,308)         (0.00,000)           USD           USD         VISION         VISION	(10,950,000)	Put 6 month EURIBOR Swaption	Expires 15/11/2021	Strike 0.15	18,132		(0.00
(6,170,000) Put 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 29,503 (97,599) (0.0 (2,780,000) Put 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 12,737 (43,975) (0.0 (9,110,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 17,456 (50,960) (0.0 (9,110,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 20,444 (50,960) (0.0 (11,010,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 13,554 (61,589) (0.0 (7,440,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 10,089 (41,619) (0.0 (14,180,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 10,089 (41,619) (0.0 (14,180,000) Put 6 month EURIBOR Swaption Expires 26/05/2022 Strike 0.11 1,237 (117,308) (0.0 (14,180,000) Call 3 month LIBOR Swaption Expires 28/05/2021 Strike 0.11 1,237 (12,436) (51,020) (0.0 (5,960,000) Call 3 month LIBOR Swaption Expires 27/06/2021 Strike 1.58 19,042 (20,795) (0.0 (5,960,000) Call 3 month LIBOR Swaption Expires 17/06/2021 Strike 1.62 229 (39,090) (0.0 (5,960,000) Call 3 month LIBOR Swaption Expires 24/06/2021 Strike 1.60 (1,334) (37,317) (0.0 (5,960,000) Call 3 month LIBOR Swaption Expires 24/06/2021 Strike 1.60 (1,334) (37,317) (0.0 (5,960,000) Call 3 month LIBOR Swaption Expires 24/06/2021 Strike 1.60 (1,334) (37,317)	(7,440,000)	Put 6 month EURIBOR Swaption	Expires 18/11/2021	Strike 0.08	8,343	(22,905)	(0.00
(2,780,000)         Put 6 month EURIBOR Swaption         Expires 10/02/2022         Strike 0.22         12,737         (43,975)         (0.00 (0.00)           (9,110,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         17,456         (50,960)         (0.00 (0.00)           (9,110,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         20,444         (50,960)         (0.00 (0.00)           (7,440,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         13,554         (61,589)         (0.00 (0.00)           (14,180,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         10,089         (41,619)         (0.00 (0.00)           (14,180,000)         Put 6 month EURIBOR Swaption         Expires 26/05/2022         Strike 0.11         1,237         (117,308)         (0.00 (0.00)           USD           USD           USD           (5,960,000)         Call 3 month LIBOR Swaption         Expires 28/05/2021         Strike 1.68         (12,436)         (51,020)         (0.00 (0.00)           (5,960,000)         Call 3 month LIBOR Swaption         Expires 17/06/2021         Strike 1.62         229         (39,090)         (0.00		· · · · · · · · · · · · · · · · · · ·	·				(0.01
(9,110,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         17,456         (50,960)         (0.0           (9,110,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         20,444         (50,960)         (0.0           (11,010,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         13,554         (61,589)         (0.0           (7,440,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         10,089         (41,619)         (0.0           (14,180,000)         Put 6 month EURIBOR Swaption         Expires 26/05/2022         Strike 0.11         1,237         (117,308)         (0.0           USD           USD           (5,960,000)         Call 3 month LIBOR Swaption         Expires 28/05/2021         Strike 1.68         (12,436)         (51,020)         (0.0           (5,960,000)         Call 3 month LIBOR Swaption         Expires 27/06/2021         Strike 1.58         19,042         (20,795)         (0.0           (5,960,000)         Call 3 month LIBOR Swaption         Expires 17/06/2021         Strike 1.62         229         (39,090)         (0.0           (5,960,000)         Call 3 month LIBOR Swaption <td< td=""><td></td><td></td><td>•</td><td></td><td></td><td></td><td>(0.01</td></td<>			•				(0.01
(9,110,000)   Put 6 month EURIBOR Swaption   Expires 14/02/2022   Strike 0.11   20,444   (50,960)   (0.0000000000000000000000000000000000		•	·				(0.00
(11,010,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         13,554         (61,589)         (0.00,000)           (7,440,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         10,089         (41,619)         (0.00,000)           (14,180,000)         Put 6 month EURIBOR Swaption         Expires 26/05/2022         Strike 0.11         1,237         (117,308)         (0.00,000)           USD           (5,960,000)         Call 3 month LIBOR Swaption         Expires 28/05/2021         Strike 1.68         (12,436)         (51,020)         (0.00,000)           (5,960,000)         Call 3 month LIBOR Swaption         Expires 27/06/2021         Strike 1.58         19,042         (20,795)         (0.00,000)           (5,960,000)         Call 3 month LIBOR Swaption         Expires 17/06/2021         Strike 1.62         229         (39,090)         (0.00,000)           (5,960,000)         Call 3 month LIBOR Swaption         Expires 24/06/2021         Strike 1.60         (1,334)         (37,317)         (0.00,000)	,	· · · · · · · · · · · · · · · · · · ·				,	(0.01
(7,440,000)         Put 6 month EURIBOR Swaption         Expires 14/02/2022         Strike 0.11         10,089         (41,619)         (0.0000)           (14,180,000)         Put 6 month EURIBOR Swaption         Expires 26/05/2022         Strike 0.11         1,237         (117,308)         (0.0000)           USD           (5,960,000)         Call 3 month LIBOR Swaption         Expires 28/05/2021         Strike 1.68         (12,436)         (51,020)         (0.0000)           (5,960,000)         Call 3 month LIBOR Swaption         Expires 27/06/2021         Strike 1.58         19,042         (20,795)         (0.0000)           (5,960,000)         Call 3 month LIBOR Swaption         Expires 17/06/2021         Strike 1.62         229         (39,090)         (0.0000)           (5,960,000)         Call 3 month LIBOR Swaption         Expires 24/06/2021         Strike 1.60         (1,334)         (37,317)         (0.0000)		· · · · · · · · · · · · · · · · · · ·				,	(0.00
(14,180,000) Put 6 month EURIBOR Swaption Expires 26/05/2022 Strike 0.11 1,237 (117,308) (0.0.0 1273,109 (1,386,200) (0.1		· · · · · · · · · · · · · · · · · · ·					(0.01
USD           (5,960,000)         Call 3 month LIBOR Swaption         Expires 28/05/2021         Strike 1.68         (12,436)         (51,020)         (0.0           (5,960,000)         Call 3 month LIBOR Swaption         Expires 07/06/2021         Strike 1.58         19,042         (20,795)         (0.0           (5,960,000)         Call 3 month LIBOR Swaption         Expires 17/06/2021         Strike 1.62         229         (39,090)         (0.0           (5,960,000)         Call 3 month LIBOR Swaption         Expires 24/06/2021         Strike 1.60         (1,334)         (37,317)         (0.0	,	· · · · · · · · · · · · · · · · · · ·					(0.00
(5,960,000)         Call 3 month LIBOR Swaption         Expires 28/05/2021         Strike 1.68         (12,436)         (51,020)         (0.0           (5,960,000)         Call 3 month LIBOR Swaption         Expires 07/06/2021         Strike 1.58         19,042         (20,795)         (0.0           (5,960,000)         Call 3 month LIBOR Swaption         Expires 17/06/2021         Strike 1.62         229         (39,090)         (0.0           (5,960,000)         Call 3 month LIBOR Swaption         Expires 24/06/2021         Strike 1.60         (1,334)         (37,317)         (0.0							(0.12
(5,960,000)         Call 3 month LIBOR Swaption         Expires 07/06/2021         Strike 1.58         19,042         (20,795)         (0.000)           (5,960,000)         Call 3 month LIBOR Swaption         Expires 17/06/2021         Strike 1.62         229         (39,090)         (0.000)           (5,960,000)         Call 3 month LIBOR Swaption         Expires 24/06/2021         Strike 1.60         (1,334)         (37,317)         (0.000)						,	
(5,960,000)         Call 3 month LIBOR Swaption         Expires 17/06/2021         Strike 1.62         229         (39,090)         (0.00)           (5,960,000)         Call 3 month LIBOR Swaption         Expires 24/06/2021         Strike 1.60         (1,334)         (37,317)         (0.00)	,	· · · · · · · · · · · · · · · · · · ·				,	(0.01
(5,960,000) Call 3 month LIBOR Swaption Expires 24/06/2021 Strike 1.60 (1,334) (37,317) (0.0	,	· · · · · · · · · · · · · · · · · · ·					(0.00
							(0.00
(83 DUD DDD - COL 3 month LBDD Swontion - Lypino 22/44/2024 - Chillo 0.06 - /20.745\ /067-000\ /0.0	(5,960,000)	Call 3 month LIBOR Swaption Call 3 month LIBOR Swaption	Expires 24/06/2021 Expires 22/11/2021	Strike 1.60 Strike 0.86	(1,334) (38,715)	(37,317) (267,829)	(0.00 (0.02

Options – (Contin	ued)				Unrealised Gain/(Loss)	Market Value	% of Shareholders'
Holdings	Security Description				EUR	EUR	Equity
	Written Options – (Continued) USD – (Continued)						
(106,910,000)	Call 3 month LIBOR Swaption	Expires 20/04/2022	Strike 0.63		30,607	(325,717)	(0.03)
(4,200,000)	Call 3 month LIBOR Swaption	Expires 14/11/2022	Strike 1.06		137,947	(46,658)	(0.01)
(5,960,000)	Put 3 month LIBOR Swaption	Expires 28/05/2021	Strike 1.68		38,583	(1)	(0.00)
(9,350,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.91		50,573	(1,447)	(0.00)
(10,080,000) (5,960,000)	Put 3 month LIBOR Swaption Put 3 month LIBOR Swaption	Expires 01/06/2021 Expires 07/06/2021	Strike 0.98 Strike 1.58		46,015 23,722	(22) (16,115)	(0.00) (0.00)
(5,960,000)	Put 3 month LIBOR Swaption	Expires 17/06/2021	Strike 1.62		17,499	(21,820)	(0.00)
(5,960,000)	Put 3 month LIBOR Swaption	Expires 24/06/2021	Strike 1.60		5,469	(30,515)	(0.00)
(10,180,000)	Put 3 month LIBOR Swaption	Expires 25/06/2021	Strike 1.10		34,512	(4,964)	(0.00)
(10,050,000)	Put 3 month LIBOR Swaption	Expires 30/06/2021	Strike 1.25		35,102	(1,714)	(0.00)
(2,380,000)	Put 3 month LIBOR Swaption	Expires 01/07/2021	Strike 2.44		32,417	(991)	(0.00)
(2,380,000)	Put 3 month LIBOR Swaption	Expires 06/07/2021	Strike 2.40		27,717	(1,833)	(0.00)
(2,370,000)	Put 3 month LIBOR Swaption	Expires 07/07/2021	Strike 2.35		26,045	(3,153)	(0.00)
(42,620,000)	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 0.88		(138,243)	(247,196)	(0.02)
(42,620,000)	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 1.01		(70,269)	(140,561)	(0.01)
					264,482	(1,258,758)	(0.10)
COTAL WRITTEN Cost EUR (3,182,5						(2,644,958)	(0.22)
TOTAL OPTIONS (cost EUR (1,823,5)	7.41)					(1,372,183)	(0.12)
, , , ,	<u>"</u>					(1,372,103)	(0.12)
Swap Contracts – Net Local	- 0.01%					Unrealised	% of
Notional Amount	Pay	Receive		Currency	Maturity Date	Gain EUR	Shareholders' Equity
	Interest Rate Swaps						
265,290,000	Floating (AUD 3 month BBSW)	Fixed 0.190%		AUD	22/02/2023	65,475	0.01
54,100,000	Fixed 0.400%	Floating (AUD 3 month BBSW)		AUD	15/09/2024	26,076	0.00
750,000	Fixed 0.920%	Floating (AUD 6 month BBSW)		AUD	04/09/2028	13,555	0.00
19,190,000	Floating (AUD 6 month BBSW)	Fixed 1.500%		AUD	02/02/2031	57,484	0.01
34,290,000	Floating (AUD 6 month BBSW)	Fixed 2.500%		AUD	24/02/2031	137,598	0.01
13,050,000	Floating (AUD 6 month BBSW)	Fixed 1.000%		AUD	16/06/2031	109,167	0.01
10,850,000	Fixed 2.750%	Floating (AUD 6 month BBSW)		AUD BRL	24/02/2041	19,587	0.00 0.00
32,050,000 28,638,240	Floating (BRL 1 month BRCDI) Fixed 6.320%	Fixed 4.120% Floating (BRL 1 month BRCDI)		BRL	03/01/2022 02/01/2025	14,140 100,737	0.00
253,720,000	Floating (CAD 3 month CDOR)	Fixed 0.804%		CAD	28/02/2023	106,453	0.01
414,710,000	Floating (CAD 3 month CDOR)	Fixed 0.750%		CAD	01/03/2023	149,401	0.01
12,430,000	Floating (CAD 3 month CDOR)	Fixed 1.250%		CAD	16/06/2031	81,440	0.01
13,600,000	Floating (CAD 3 month CDOR)	Fixed 1.500%		CAD	16/06/2051	91,743	0.01
22,430,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	28/03/2023	9,133	0.00
23,100,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR	16/06/2023	943	0.00
2,980,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	16/06/2024	1,017	0.00
1,890,000	Floating (EUR 6 month EURIBOR)	Fixed 0.080%		EUR	15/01/2025	20,814	0.00
12,740,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR	17/05/2026	21,508	0.00
33,580,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)		EUR	16/06/2026	103,113	0.01
32,180,000 82,500,000	Fixed 0.000%	Floating (EUR 6 month LIBOR) Fixed 0.000%		EUR EUR	16/06/2026	73,081	0.01 0.01
5,510,000	Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	Fixed 0.000% Fixed 0.000%		EUR	15/09/2026 16/02/2027	127,516 16,547	0.00
9,030,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)		EUR	16/06/2028	38,353	0.00
22,600,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	16/06/2028	88,988	0.01
12,440,000	Fixed 0.080%	Floating (EUR 6 month EURIBOR)		EUR	28/03/2031	80,093	0.01
1,020,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)		EUR	16/06/2036	15,262	0.00
23,490,000	Fixed 0.260%	Floating (EUR 6 month EURIBOR)		EUR	21/05/2040	1,108,875	0.09
1,890,000	Fixed 0.250%	Floating (EUR 6 month EURIBOR)		EUR	16/06/2041	42,641	0.00
1,160,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)		EUR	16/06/2051	39,835	0.00
44,900,000	Floating (GBP 1 month SONIA)	Fixed 0.000%		GBP	16/06/2026	4,785	0.00
31,210,000	Fixed 1.000%	Floating (GBP 1 month SONIA)		GBP	26/01/2031	17,631	0.00
16,920,000	Fixed 1.000%	Floating (GBP 1 month SONIA)		GBP	10/02/2031	17,448	0.00
40,410,000	Fixed 0.250%	Floating (GBP 1 month SONIA)		GBP	16/06/2031	101,920	0.01
1,420,000	Floating (GBP 1 month SONIA) Fixed 1.250%	Fixed 1.000% Floating (KRW 3 month LIBOR)		GBP KRW	16/06/2051 15/09/2023	21,951 15,248	0.00 0.00
12,643,510,000 6,015,880,000	Fixed 1.250% Fixed 1.500%	Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR)		KRW	15/09/2023	15,248 2,578	0.00
21,520,000	Floating (MXN 1 month TIIE)	Fixed 6.400%		MXN	04/06/2031	9,388	0.00
6,670,000	Floating (MYR 3 month KLIBOR)	Fixed 3.565%		MYR	14/03/2024	45,581	0.00
215,890,000	Fixed 1.240%	Floating (NOK 6 month NIBOR)		NOK	29/10/2030	423,700	0.04
4,270,000	Floating (NZD 3 month NZDBB)	Fixed 3.000%		NZD	16/09/2031	11,229	0.00
84,950,000	Floating (SEK 3 month STIBOR)	Fixed 1.273%		SEK	11/05/2031	6,220	0.00

Local					Unrealised	% c
onal ount	Pay	Receive	Currency	Maturity Date	Gain EUR	Shareholders Equit
	Interest Rate Swaps – (Continued)					
42,540,000	Floating (USD 3 month LIBOR)	Fixed 0.250%	USD	15/09/2024	33,363	0.0
4,010,000 28,980,000	Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR)	Fixed 0.500% Fixed 2.209%	USD USD	16/06/2026 25/02/2031	5,535 30,884	0.0
27,410,000	Floating (USD 3 month LIBOR)	Fixed 2.378%	USD	09/03/2031	204,013	0.0
18,525,000	Fixed 4.000%	Floating (ZAR 3 month JIBAR)	ZAR	16/06/2023	1,515	0.0
34,020,000	Floating (ZAR 3 month JIBAR)	Fixed 6.250%	ZAR	17/06/2026	29,012	0.0
4,850,000	Floating (ZAR 3 month JIBAR)	Fixed 7.750%	ZAR	16/06/2031	5,095	0.0
REALISED GAIN	ON INTEREST RATE SWAPS				3,747,671	0.3
800,000	Credit Default Swaps Floating (Unibail-Rodamco-Westfield	Fixed 1.000%	EUR	20/06/2024	328	0.00
24,600,000	S.E.) Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2023	119,022	0.0
320,000	Investment Grade 34 Index) Floating (Indonesia Government	Fixed 1.000%	USD	20/06/2024	4,394	0.0
120,000	International Bond) Floating (Mexico Government	Fixed 1.000%	USD	20/06/2024	2,517	0.0
740,000	International Bond) Floating (Saudi Government	Fixed 1.000%	USD	20/06/2024	11,011	0.0
1,000,000	International Bond) Floating (Chile Government International	Fixed 1.000%	USD	20/12/2024	1,588	0.0
150,000	Bond) Floating (Indonesia Government	Fixed 1.000%	USD	20/12/2024	2,052	0.00
520,000	International Bond) Floating (Russian Foreign Bond -	Fixed 1.000%	USD	20/12/2024	7,014	0.00
18,775,000	Eurobond) Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2025	163,130	0.02
3,930,000	Investment Grade 34 Index) Floating (Indonesia Government	Fixed 1.000%	USD	20/12/2025	1,414	0.00
4,620,000	International Bond) Floating (Mexico Government	Fixed 1.000%	USD	20/12/2025	712	0.00
3,920,000	International Bond) Floating (Saudi Government International Bond)	Fixed 1.000%	USD	20/12/2025	18,939	0.00
61,400,000	Floating (The Markit CDX North America Investment Grade 36 Version 1 Index)	Fixed 1.000%	USD	20/06/2026	20,999	0.0
2,950,000	Floating (The Markit CMBX North America BBB- 11 Index)	Fixed 3.000%	USD	18/11/2054	414,562	0.04
2,850,000	Floating (The Markit CMBX North America BBB- 11 Index)	Fixed 3.000%	USD	18/11/2054	239,860	0.0
1,400,000	Floating (The Markit CMBX North America BBB- 11 Index)	Fixed 3.000%	USD	18/11/2054	71,502	0.0
1,550,000	Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%	USD	17/10/2057	153,396	0.0
650,000	Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%	USD	17/10/2057	19,683	0.0
1,000,000	Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%	USD	17/10/2057	4,398	0.0
1,000,000	Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%	USD	17/10/2057	610	0.0
1,500,000	Floating (The Markit CMBX North America BBB- 10 Index)	Fixed 3.000%	USD	17/11/2059	146,650	0.0
2,800,000	Floating (The Markit CMBX North America BBB- 10 Index)	Fixed 3.000%	USD	17/11/2059	110,213	0.0
REALISED GAIN	ON CREDIT DEFAULT SWAPS				1,513,994	0.1
	Inflation Swaps					
14,640,000	Fixed 1.390%	Floating (EUR 12 month LIBOR)	EUR	15/03/2026	207,859	0.0
	ON INFLATION SWAPS ED GAIN ON SWAP CONTRACTS				207,859 5,469,524	0.0
Local	- S. III ON ONAL SONTIMOTO				Unrealised	% 0
onal	Pay	Pagaiya	C	Moturity Det-	Loss	Shareholders
unt	Pay	Receive	Currency	Maturity Date	EUR	Equit
101 0== ===	Interest Rate Swaps	F: 10 500%	=	05/61/222	(07::	
164,050,000 54,100,000	Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW)	Fixed 0.500% Fixed 0.500%	AUD AUD	25/01/2024 24/02/2024	(274,234) (44,871)	(0.02 (0.00
						(0.00
35,190,000	Fixed 1.550%	Floating (AUD 6 month BBSW)	AUD	23/02/2026	(53,114)	(0.01

Swap C	ontracts –	(Continued)
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Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss EUR	% of Shareholders' Equity
	Interest Rate Swaps – (Continued)					
56,730,000	Floating (AUD 6 month BBSW)	Fixed 1.710%	AUD	21/01/2031	(891,031)	(80.0)
42,100,000	Floating (BRL 1 month BRCDI)	Fixed 3.390%	BRL	03/01/2022	(46,526)	(0.00)
32,490,000	Fixed 5.800%	Floating (BRL 1 month BRCDI)	BRL	02/01/2023	(3,207)	(0.00)
2,320,000	Floating (BRL 1 month BRCDI)	Fixed 4.230%	BRL	02/01/2023	(7,560)	(0.00)
9,925,000	Floating (BRL 1 month BRCDI)	Fixed 4.930%	BRL	02/01/2024	(45,724)	(0.00)
26,325,000	Floating (BRL 1 month BRCDI)	Fixed 7.370%	BRL	02/01/2024	(3,995)	(0.00)
16,125,000	Fixed 8.495%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	(2,996)	(0.00)
69,480,000	Floating (CAD 3 month CDOR)	Fixed 0.700%	CAD	18/11/2023	(215,312)	(0.02)
4,030,000	Floating (CHF 6 month LIBOR)	Fixed 0.000%	CHF	16/06/2026	(3,773)	(0.00)
8,550,000	Floating (CHF 6 month LIBOR)	Fixed 0.000%	CHF	16/06/2028	(33,530)	(0.00)
810,000	Floating (CHF 6 month LIBOR)	Fixed 0.000%	CHF	16/06/2031	(3,575)	(0.00)
45,260,000	Floating (CNY 3 month LIBOR)	Fixed 2.500%	CNY	15/09/2023	(3,376)	(0.00)
10,140,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	17/05/2023	(763)	(0.00)
28,030,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	28/03/2026	(86,524)	(0.01)
43,570,000	Floating (EUR 6 month EURIBOR)	Fixed 0.050%	EUR	21/05/2030	(825,978)	(0.07)
23,920,000	Floating (EUR 6 month EURIBOR)	Fixed 0.500%	EUR	12/02/2031	(243,097)	(0.02)
5,670,000	Fixed 0.250%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2031	(27,970)	(0.00)
18,060,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2031	(68,927)	(0.01)
		- 1				, ,
37,950,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	15/09/2031	(168,316)	(0.02)
2,510,000	Floating (EUR 6 month EURIBOR)	Fixed 0.219%	EUR	14/02/2032	(6,116)	(0.00)
9,140,000	Fixed 0.900%	Floating (EUR 6 month EURIBOR)	EUR	05/05/2041	(48,550)	(0.00)
2,109,001,658	Fixed 0.250%	Floating (JPY 6 month LIBOR)	JPY	19/03/2030	(6,584)	(0.00)
663,040,000	Fixed 0.500%	Floating (JPY 6 month LIBOR)	JPY	16/06/2051	(48,891)	(0.01)
267,135,000	Fixed 4.700%	Floating (MXN 1 month TIIE)	MXN	14/06/2023	(27,443)	(0.00)
62,490,000	Floating (MXN 1 month TIIE)	Fixed 5.550%	MXN	10/06/2026	(69,868)	(0.01)
18,800,000	Floating (MYR 3 month KLIBOR)	Fixed 2.000%	MYR	16/06/2026	(95,707)	(0.01)
8,720,000	Fixed 1.500%	Floating (NOK 6 month NIBOR)	NOK	16/06/2026	(843)	(0.00)
78,870,000	Fixed 2.130%	Floating (NOK 6 month NIBOR)	NOK	11/05/2031	(6,954)	(0.00)
93,460,000	Fixed 2.000%	Floating (NOK 6 month NIBOR)	NOK	16/06/2031	(9,003)	(0.00)
49,300,000	Fixed 0.250%	Floating (PLN 3 month WIBOR)	PLN	16/12/2021	(5,305)	(0.00)
38,875,000	Fixed 1.000%	Floating (PLN 6 month WIBOR)	PLN	16/06/2023	(14,947)	(0.00)
9,910,000	Floating (PLN 6 month WIBOR)	Fixed 0.750%	PLN	16/12/2025	(65,533)	(0.01)
492,760,000	Floating (SEK 3 month STIBOR)	Fixed 0.500%	SEK	16/06/2026	(19,465)	(0.00)
93,320,000	Floating (SEK 3 month STIBOR)	Fixed 1.000%	SEK	16/06/2031	(37,201)	(0.00)
630,000	Floating (SGD 6 month SORF6)	Fixed 1.250%	SGD	16/09/2030	(14,670)	(0.00)
	- '					, ,
318,380,000	Floating (THB 6 month LIBOR)	Fixed 0.750%	THB	16/12/2025	(21,446)	(0.00)
326,100,000	Fixed 0.275%	Floating (USD 3 month LIBOR)	USD	03/03/2023	(131,776)	(0.01)
30,600,000	Floating (USD 1 month LIBOR)	Floating (USD 3 month LIBOR)	USD	25/07/2024	(12,610)	(0.00)
19,140,000	Fixed 1.598%	Floating (USD 3 month LIBOR)	USD	11/03/2026	(65,800)	(0.01)
14,460,000	Fixed 1.500%	Floating (USD 3 month LIBOR)	USD	02/02/2031	(30,085)	(0.00)
8,150,000	Floating (USD 3 month LIBOR)	Fixed 0.750%	USD	16/06/2031	(3,889)	(0.00)
3,110,000	Fixed 2.500%	Floating (USD 3 month LIBOR)	USD	17/09/2031	(6,646)	(0.00)
35,680,000	Fixed 2.431%	Floating (USD 3 month LIBOR)	USD	25/02/2036	(12,951)	(0.00)
21,600,000	Fixed 2.503%	Floating (USD 3 month LIBOR)	USD	10/03/2036	(117,535)	(0.01)
9,120,000	Fixed 1.250%	Floating (USD 3 month LIBOR)	USD	16/06/2051	(16,115)	(0.00)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(4,489,043)	(0.38)
	Condit Defects Course					
100.000	Credit Default Swaps	Floration (Obine Cours		00/00/000:	(00)	(0.00)
100,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(62)	(0.00)
450,000	Fire d 4 0000/	International Bond)	HOD	00/00/0004	(404)	(0.00)
150,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(101)	(0.00)
		International Bond)				
40,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(26)	(0.00)
		International Bond)				
290,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(193)	(0.00)
		International Bond)				
180,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(104)	(0.00)
		International Bond)				
10,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(9)	(0.00)
		International Bond)			. ,	` ,
32,325,000	Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2022	(14,260)	(0.00)
,,	Investment Grade 28 Version 1 Index)			·· · · <del>-</del>	, ,/	()
3,240,000	Floating (Chile Government International	Fixed 1.000%	USD	20/12/2025	(15,879)	(0.00)
5,2.0,000	Bond)				(15,010)	(5.55)
1,170,000	Floating (Colombia Government	Fixed 1.000%	USD	20/12/2025	(18,417)	(0.00)
.,170,000	International Bond)		005	20, .2,2020	(.5,411)	(0.00)
3,450,000	Floating (Peruvian Government	Fixed 1.000%	USD	20/12/2025	(30,589)	(0.01)
5,450,000	International Bond)		005	20,12,2023	(00,000)	(0.01)

#### Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss EUR	% of Shareholders Equity	
	Credit Default Swaps – (Continued)						
4,590,000	Floating (Russian Foreign Bond - Eurobond)	Fixed 1.000%	USD	20/12/2025	(20,164)	(0.00)	
16,280,000	Floating (iTraxx Asia ex-Japan IG Series 35 Version 1)	Fixed 1.000%	USD	20/06/2026	(142,726)	(0.01)	
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(242,530)	(0.02	
	Inflation Swaps						
13,810,000	Floating (EUR 12 month LIBOR)	Fixed 1.450%	EUR	15/03/2031	(251,226)	(0.02)	
13,200,000	Floating (GBP 12 month LIBOR)	Fixed 3.469%	GBP	15/11/2025	(242,610)	(0.02)	
7,270,000	Floating (GBP 12 month LIBOR)	Fixed 3.246%	GBP	15/12/2025	(167,258)	(0.01	
UNREALISED LOS	S ON INFLATION SWAPS				(661,094)	(0.05)	
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(5,392,667) 1,258,972,631		
MARKET VALUE C					1,258,972,631	105.34	
OTHER ASSETS A	ND LIABILITIES				(63,762,434)	(5.34	
SHAREHOLDERS'	EQUITY				1,195,210,197	100.00	
TOTAL INVESTME	NTS				Market Value EUR	% o Shareholders Equity	
Total Investments exclu	iding derivatives (cost EUR 1,276,225,731)				1,263,866,622	105.75	
Market value of covere	d forward mortgage backed securities (cost EU	IR (10,555,929))			(10,481,810)	(0.88	
Unrealised gain on futu	ires contracts				707,590	0.06	
Unrealised loss on futu	res contracts				(707,125)	(0.06	
Unrealised gain on forv	vard currency contracts				19,577,802	1.64	
Unrealised loss on forw	vard currency contracts				(2,539,656)	(0.21	
Unrealised gain on forv	vard currency contracts held for hedging purpor	ses			230,557	0.02	
Unrealised loss on forw	vard currency contracts held for hedging purpos	ses			(10,386,023)	(0.87	
Market value of purcha	sed options (cost EUR 1,358,975)				1,272,775	0.10	
Market value of written	options (cost EUR (3,182,549))				(2,644,958)	(0.22	
Unrealised gain on swa	ap contracts				5,469,524	0.46	
					(5,392,667)	(0.45	
Unrealised loss on swa	ip contracts				(0,392,007)	(0.45) (5.34)	

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

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Merrill Lynch International, Morgan Stanley & Co. International Plc., Natwest Markets Plc., Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and UBS AG.

The counterparties for swap contracts were Bank of America N.A., Barclays Capital, Inc., Citibank N.A., Credit Suisse, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A. and Morgan Stanley & Co. International Plc.

The maximum individual counterparty exposure as at 31 May 2021 is 0.81% of the NAV.

- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (e) A related party to Goldman Sachs Funds.

Shareholders' Equity

- $^{(f)}$  The yield for this fund as at 31 May 2021 was (0.600)%.
- (9) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.
- (h) These represent TBA sales covered by long FNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.

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

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Transferable se	curities admitted to an official exchange listing					
Bonds – 21.79% Argentina						
718,594	Argentina Government International Bond	USD	1.000%	09/07/2029	281,042	0.01
Bermuda 5 204 000	ILIC Markit Ltd	Heb	4.2500/	04/05/2020	E 022 404	0.10
	IHS Markit Ltd.	USD	4.250%	01/05/2029	5,932,404	0.18
<b>Canada</b> 2.811.000	Cenovus Energy, Inc.	USD	3.800%	15/09/2023	2,970,496	0.09
	Cenovus Energy, Inc.	USD	5.375%	15/07/2025	3,807,869	0.12
6,170,000	Cenovus Energy, Inc.	USD	5.250%	15/06/2037	7,075,201	0.22
3,100,000	Cenovus Energy, Inc.	USD	6.750%	15/11/2039	4,081,801	0.12
					17,935,367	0.55
Cayman Islands						
1,921,000		USD	5.375%	04/12/2029	2,038,320	0.06
	MGM China Holdings Ltd.	USD	5.250%	18/06/2025	1,835,055	0.06
2,055,000	Wynn Macau Ltd. 144A <sup>(c)</sup>	USD	5.625%	26/08/2028	2,159,338	0.07
					6,032,713	0.19
Finland 415,000	Nokia OYJ	USD	6.625%	15/05/2039	536,906	0.02
France			0.02070	. 2, 00, 2000	230,000	3.02
	Altice France S.A. 144A <sup>(c)</sup>	USD	7.375%	01/05/2026	4,869,280	0.15
	Altice France S.A. 144A <sup>(c)</sup>	USD	5.500%	15/01/2028	323,662	0.01
., . ,	Altice France S.A. 144A <sup>(c)</sup>	USD	5.125%	15/07/2029	8,358,220	0.26
	Banijay Group SAS	EUR	6.500%	01/03/2026	2,022,217	0.06
	Faurecia S.E. Laboratoire Eimer Selas	EUR EUR	2.375% 5.000%	15/06/2029	2,309,605 1,085,196	0.07 0.04
6/5,000	Laboratoire Eimer Seias	EUR	5.000%	01/02/2029		
					18,968,180	0.59
<b>Germany</b> 2,458,000	Cheplapharm Arzneimittel GmbH 144A <sup>(c)</sup>	USD	5.500%	15/01/2028	2,534,813	0.08
	Commerzbank AG <sup>(d)</sup>	USD	7.000%	Perp.	3,430,000	0.11
	IHO Verwaltungs GmbH 144A <sup>(c)</sup>	USD	6.000%	15/05/2027	1,266,000	0.04
	IHO Verwaltungs GmbH 144A <sup>(c)</sup>	USD	6.375%	15/05/2029	3,018,266	0.09
	Schaeffler AG	EUR	3.375%	12/10/2028	2,667,966	0.08
925,000	TUI Cruises GmbH	EUR	6.500%	15/05/2026	1,173,612	0.04
					14,090,657	0.44
3 045 000	Motion Bondco DAC 144A <sup>(c)</sup>	USD	6.625%	15/11/2027	3,098,287	0.09
.,,	Virgin Media Vendor Financing Notes IV DAC 144A <sup>(c)</sup>	USD	5.000%	15/07/2028	2,794,688	0.09
,,	<u> </u>				5,892,975	0.18
 Italy					3,032,373	0.10
	Brunello Bidco SpA	EUR	3.500%	15/02/2028	1,926,010	0.06
	Mooney Group SpA <sup>(d)</sup>	EUR	3.875%	17/12/2026	1,191,538	0.04
675,000	Telecom Italia SpA	EUR	1.625%	18/01/2029	803,163	0.02
					3,920,711	0.12
Jersey			/		. =	
	CPUK Finance Ltd.	GBP	4.500%	28/08/2027	1,791,404	0.06
Liberia 1.230.000	Royal Caribbean Cruises Ltd.	USD	5.250%	15/11/2022	1,279,200	0.04
Luxembourg	•				,	
	Altice Financing S.A. 144A <sup>(c)</sup>	USD	7.500%	15/05/2026	6,683,575	0.21
1,850,000	Dana Financing Luxembourg SARL	EUR	3.000%	15/07/2029	2,304,440	0.07
	Herens Holdco SARL 144A <sup>(c)</sup>	USD	4.750%	15/05/2028	2,087,800	0.06
	Intelsat Luxembourg S.A.	USD	8.125%	01/06/2023	863,100	0.03
	Kleopatra Holdings 2 S.C.A.	EUR	6.500%	01/09/2026	4,450,709	0.14
	Lincoln Financing SARL Lincoln Financing SARL <sup>(d)</sup>	EUR EUR	3.625% 3.875%	01/04/2024	5,297,557	0.16
2,020,000	Encont Harring SAIL	EUR	3.013%	01/04/2024	2,487,852	0.08
					24,175,033	0.75
Netherlands 3.800.000	Ashland Services BV	EUR	2.000%	30/01/2028	4,605,786	0.14
	Nouryon Holding BV 144A <sup>(c)</sup>	USD	8.000%	01/10/2026	4,523,985	0.14
, .,					,	

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Netherlands – (Co						
	OCI NV 144A <sup>(c)</sup>	USD	5.250%	01/11/2024	2,077,075	0.07
	OCI NV 144A <sup>(c)</sup>	USD	4.625%	15/10/2025	2,649,037	0.08
	Sigma Holdco BV 144A <sup>(c)</sup> Teva Pharmaceutical Finance Netherlands III BV	USD USD	7.875% 2.200%	15/05/2026 21/07/2021	6,216,750 3,000	0.19 0.00
	Ziggo Bond Co., BV	EUR	3.375%	28/02/2030	7,050,226	0.22
	Ziggo Bond Co., BV 144A <sup>(c)</sup>	USD	5.125%	28/02/2030	2,346,000	0.07
	Ziggo BV 144A <sup>(c)</sup>	USD	4.875%	15/01/2030	3,110,564	0.10
 Norway					32,582,423	1.01
-	Adevinta ASA	EUR	3.000%	15/11/2027	1,642,134	0.05
Panama 1,400,000	Carnival Corp.	EUR	10.125%	01/02/2026	1,994,956	0.06
Supranationals						
-	Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup>	USD	5.250%	15/08/2027	10,732,610	0.33
	CANPACK S.A. Via Eastern PA Land Investment Holding LLC 144A <sup>(c)</sup>	USD	3.125%	01/11/2025	954,100	0.03
	•				11,686,710	0.36
Sweden						
	Verisure Holding AB	EUR	3.250%	15/02/2027	1,291,977	0.04
	Verisure Midholding AB	EUR	5.250%	15/02/2029	1,072,038	0.03
					2,364,015	0.07
Switzerland	40					
	Credit Suisse Group AG <sup>(d)</sup>	USD	6.250%	Perp.	1,715,631	0.05
2,850,000	Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	5.250%	Perp.	2,968,801	0.09
					4,684,432	0.14
United Kingdom	D (d)		0.0000/	5	0.070.750	
	Barclays Plc. <sup>(d)</sup> HSBC Holdings Plc. <sup>(d)</sup>	USD USD	8.000%	Perp.	9,378,750	0.29 0.09
	INEOS Quattro Finance 2 Plc. 144A <sup>(c)</sup>	USD	4.600% 3.375%	Perp. 15/01/2026	3,016,946 1,383,450	0.09
	Modulaire Global Finance Plc. 144A <sup>(c)</sup>	USD	8.000%	15/02/2023	3,071,250	0.09
	Pinewood Finance Co., Ltd.	GBP	3.250%	30/09/2025	4,392,850	0.14
	Standard Chartered Plc. 144A <sup>(c)(d)</sup>	USD	4.750%	Perp.	3,798,325	0.12
	Stonegate Pub Co. Financing 2019 Plc.	GBP	8.250%	31/07/2025	3,801,607	0.12
3,015,000	Virgin Media Secured Finance Plc. 144A <sup>(c)</sup>	USD	5.500%	15/05/2029	3,237,356	0.10
					32,080,534	0.99
United States						
	American Axle & Manufacturing, Inc.	USD	6.250%	01/04/2025	11,059,248	0.34
	American Axle & Manufacturing, Inc.	USD	6.500%	01/04/2027	334,688	0.01
	American Axle & Manufacturing, Inc. AmeriGas Partners LP Via AmeriGas Finance Corp.	USD USD	6.875% 5.750%	01/07/2028 20/05/2027	3,730,125	0.12 0.35
	Antero Resources Corp.	USD	5.000%	01/03/2025	11,364,187 4,900,344	0.15
	Apache Corp.	USD	4.625%	15/11/2025	4,744,062	0.15
	B&G Foods, Inc.	USD	5.250%	01/04/2025	5,173,348	0.16
5,486,000	Centene Corp.	USD	2.500%	01/03/2031	5,262,884	0.16
5,301,000	Cleveland-Cliffs, Inc.	USD	5.750%	01/03/2025	5,460,123	0.17
4,520,000	Commercial Metals Co.	USD	3.875%	15/02/2031	4,503,050	0.14
	Continental Resources, Inc.	USD	4.500%	15/04/2023	1,393,605	0.04
	Continental Resources, Inc.	USD	3.800%	01/06/2024	2,246,712	0.07
	Continental Resources, Inc.	USD	4.900%	01/06/2044	4,196,500	0.13
4,025,000 6,270,000	Coty, Inc. Dana, Inc.	EUR USD	4.000% 5.375%	15/04/2023 15/11/2027	4,875,066 6,661,875	0.15 0.21
	Dana, Inc.	USD	5.625%	15/06/2028	119,075	0.21
	Dana, Inc.	USD	4.250%	01/09/2030	1,976,734	0.06
	Delta Air Lines, Inc.	USD	2.900%	28/10/2024	3,543,750	0.11
	Delta Air Lines, Inc.	USD	7.375%	15/01/2026	10,722,315	0.33
	EnLink Midstream LLC	USD	5.375%	01/06/2029	3,432,375	0.11
	EnLink Midstream Partners LP	USD	4.400%	01/04/2024	3,126,874	0.10
	EnLink Midstream Partners LP	USD	5.450%	01/06/2047	4,012,331	0.12
	EQM Midstream Partners LP	USD	4.000%	01/08/2024	2,902,331	0.09
	EQT Corp.	USD	3.000%	01/10/2022	2,956,284	0.09
	EQT Corp.	USD	7.625%	01/02/2025	4,086,250	0.13
	EQT Corp.	USD	5.000%	15/01/2029	4,407,281	0.14
	FirstEnergy Corp. FirstEnergy Corp.—Series C	USD USD	2.650% 7.375%	01/03/2030 15/11/2031	2,011,735 1,101,745	0.06 0.03
623,000	i iistenergy corp.—centes c	030	1.313%	13/11/2031	1,101,140	0.03

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States - (C		1100	F 0500/	45/07/00 47	4 404 004	0.44
	FirstEnergy Corp.—Series C Ford Motor Co.	USD USD	5.350% 9.000%	15/07/2047 22/04/2025	4,464,021 4,305,873	0.14 0.13
	Ford Motor Co.	USD	4.750%	15/01/2043	10,803,760	0.13
	Ford Motor Credit Co., LLC	USD	3.813%	12/10/2021	3,019,089	0.09
	Ford Motor Credit Co., LLC	USD	3.350%	01/11/2022	3,864,757	0.12
	Ford Motor Credit Co., LLC	USD	4.140%	15/02/2023	5,575,125	0.17
	Ford Motor Credit Co., LLC	USD	4.375%	06/08/2023	4,442,013	0.14
1,196,000	Ford Motor Credit Co., LLC	USD	3.810%	09/01/2024	1,237,425	0.04
1,800,000	Ford Motor Credit Co., LLC	USD	4.687%	09/06/2025	1,938,287	0.06
	Ford Motor Credit Co., LLC	USD	5.125%	16/06/2025	8,476,380	0.26
	Ford Motor Credit Co., LLC	USD	3.375%	13/11/2025	5,403,246	0.17
	Ford Motor Credit Co., LLC	USD	4.125%	17/08/2027	4,339,019	0.13
	Ford Motor Credit Co., LLC	USD	2.900%	16/02/2028	2,812,320	0.09
	Ford Motor Credit Co., LLC	USD	5.113%	03/05/2029	3,171,485	0.10
	Ford Motor Credit Co., LLC Freeport-McMoRan, Inc.	USD USD	4.000% 4.375%	13/11/2030 01/08/2028	4,280,240 4,464,720	0.13 0.14
	Freeport-McMoRan, Inc.	USD	4.625%	01/08/2020	3,996,563	0.14
	Freeport-McMoRan, Inc.	USD	5.400%	14/11/2034	496,650	0.12
	Genesis Energy LP Via Genesis Energy Finance Corp.	USD	5.625%	15/06/2024	5,109,742	0.16
	Genesis Energy LP Via Genesis Energy Finance Corp.	USD	8.000%	15/01/2027	7,028,100	0.22
3,845,000	••	USD	7.000%	01/08/2027	4,094,925	0.13
500,000	HB Fuller Co.	USD	4.000%	15/02/2027	523,750	0.02
7,931,000	HCA, Inc.	USD	5.375%	01/02/2025	8,852,979	0.27
825,000	HCA, Inc.	USD	5.875%	01/02/2029	971,438	0.03
9,850,000	HCA, Inc.	USD	3.500%	01/09/2030	10,133,187	0.31
944,000	Hillenbrand, Inc.	USD	5.750%	15/06/2025	1,017,160	0.03
	Hillenbrand, Inc.	USD	3.750%	01/03/2031	4,888,102	0.15
	Howmet Aerospace, Inc.	USD	6.875%	01/05/2025	2,113,625	0.07
	Laredo Petroleum, Inc.	USD	9.500%	15/01/2025	2,350,595	0.07
	Level 3 Financing, Inc.	USD	5.250%	15/03/2026	11,252,952	0.35
	Lumen Technologies, Inc. Lumen Technologies, Inc.—Series G	USD USD	5.625% 6.875%	01/04/2025 15/01/2028	199,338 3,640,475	0.01 0.11
	Lumen Technologies, Inc.—Series G  Lumen Technologies, Inc.—Series P	USD	7.600%	15/09/2039	3,915,750	0.11
	Lumen Technologies, Inc.—Series W	USD	6.750%	01/12/2023	2,676,594	0.08
	Marriott Ownership Resorts, Inc. Via ILG LLC	USD	6.500%	15/09/2026	2,430,068	0.08
	MGM Growth Properties Operating Partnership LP Via MGP Finance				_,,	
	Co-Issuer, Inc.	USD	5.625%	01/05/2024	4,310,000	0.13
4,407,000	MGM Resorts International	USD	7.750%	15/03/2022	4,621,841	0.14
6,085,000	MGM Resorts International	USD	6.000%	15/03/2023	6,503,344	0.20
	MGM Resorts International	USD	5.500%	15/04/2027	7,230,165	0.22
	MGM Resorts International	USD	4.750%	15/10/2028	1,595,300	0.05
	MPT Operating Partnership LP Via MPT Finance Corp.	GBP	3.692%	05/06/2028	1,607,819	0.05
	MPT Operating Partnership LP Via MPT Finance Corp.	USD	4.625%	01/08/2029	4,729,564	0.15
	MPT Operating Partnership LP Via MPT Finance Corp.  MPT Operating Partnership LP Via MPT Finance Corp.	GBP USD	3.375% 3.500%	24/04/2030 15/03/2031	2,888,328 10,296,845	0.09 0.32
	Navient Corp.	USD	5.000%	15/03/2027	5,854,695	0.32
7,381,000	·	USD	6.450%	15/03/2027	8,414,340	0.16
	Nordstrom, Inc.	USD	5.000%	15/01/2044	3,292,538	0.10
	NRG Energy, Inc.	USD	5.750%	15/01/2028	4,774,240	0.15
	NuStar Logistics LP	USD	5.750%	01/10/2025	4,270,650	0.13
	NuStar Logistics LP	USD	5.625%	28/04/2027	7,769,020	0.24
	Occidental Petroleum Corp.	USD	8.000%	15/07/2025	14,352,625	0.44
3,200,000	Occidental Petroleum Corp.	USD	5.875%	01/09/2025	3,484,000	0.11
23,324,000	Occidental Petroleum Corp.	USD	4.400%	15/04/2046	20,000,330	0.62
5,910,000	Occidental Petroleum Corp.	USD	4.200%	15/03/2048	4,890,525	0.15
	Occidental Petroleum Corp.	USD	4.400%	15/08/2049	4,023,083	0.12
6,429,000	·	USD	8.875%	01/06/2025	7,104,045	0.22
	OneMain Finance Corp.	USD	6.625%	15/01/2028	2,609,425	0.08
2,357,000	·	USD	4.000%	15/09/2030	2,289,236	0.07
7,565,000	·	USD	5.625%	01/07/2024	8,429,453	0.26
4,561,000 5,771,000	•	USD USD	3.500% 5.000%	01/09/2025 15/03/2023	4,709,233 5,944,130	0.15 0.18
3,225,000	· ·	USD	4.875%	15/05/2025	5,944,130 3,297,563	0.10
3,623,000	•	USD	7.750%	01/10/2027	3,940,013	0.10
218,000		USD	5.750%	15/07/2025	223,763	0.12
2,785,000	•	USD	5.875%	01/03/2027	2,910,325	0.09
860,000		USD	5.500%	15/08/2022	853,550	0.03
11,076,000	· · · · · · · · · · · · · · · · · · ·	USD	5.750%	15/04/2025	9,746,880	0.30
,,			5.875%		7,573,804	0.23
7,239,000	Targa Resources Partners LP Via Targa Resources Partners Finance Corp.	USD	3.07370	15/04/2026	7,373,004	0.20
7,239,000 1,209,000	•	USD	3.875%	15/04/2020	1,322,791	0.04

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States - (C	Continued)					
	T-Mobile USA, Inc. 144A <sup>(c)</sup>	USD	3.375%	15/04/2029	714,548	0.02
	TransDigm, Inc.	USD	6.375%	15/06/2026	5,037,406	0.16
	TransDigm, Inc.	USD	7.500%	15/03/2027	1,556,850	0.05
	TransDigm, Inc.	USD	5.500%	15/11/2027	16,657,062	0.52
	TRI Pointe Group, Inc. Via TRI Pointe Homes, Inc.	USD	5.875%	15/06/2024	2,723,674	0.08
	Tri Pointe Homes, Inc.	USD USD	5.700% 7.750%	15/06/2028	1,023,000	0.03
	Triumph Group, Inc. Twilio, Inc.	USD	7.750% 3.625%	15/08/2025 15/03/2029	3,860,960 1,727,454	0.12 0.05
	Twilio, Inc.	USD	3.875%	15/03/2029	2,011,920	0.05
	United Wholesale Mortgage LLC 144A <sup>(c)</sup>	USD	5.500%	15/04/2029	8,479,350	0.26
	VMware, Inc.	USD	4.700%	15/05/2030	1,466,206	0.05
	Western Midstream Operating LP	USD	5.300%	01/02/2030	3,215,550	0.10
890,000	Western Midstream Operating LP	USD	6.500%	01/02/2050	997,913	0.03
5,000	WPX Energy, Inc.	USD	5.250%	15/09/2024	5,556	0.00
5,897,000	WPX Energy, Inc.	USD	5.875%	15/06/2028	6,516,185	0.20
5,842,000	Yum! Brands, Inc.	USD	3.625%	15/03/2031	5,768,975	0.18
					517,321,148	15.98
TOTAL BONDS (cost USD 653,17	6.560)				705,192,944	21.79
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Common Stock	s = 0.36%					
United States	3 3.5070					
819	Lear Corp.				157,526	0.01
17,060	Nabors Industries Ltd.				1,670,345	0.05
242,757	Noble Corp.				4,877,959	0.15
73,483	Valaris Ltd.				1,612,952	0.05
73,129	Whiting Petroleum Corp.				3,323,713	0.10
					11,642,495	0.36
TOTAL COMMON (cost USD 16,556					11,642,495	0.36
Mutual Funds –	2.89%					
Ireland	. (2)(	6				
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(e)(	1)			33,529,390	1.03
586,982	iShares USD High Yield Corp. Bond UCITS ETF				60,095,804	1.86
					93,625,194	2.89
TOTAL MUTUAL (cost USD 93,881					93,625,194	2.89
	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING					
(cost USD 763,61	3,796)				810,460,633	25.04
					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
	curities dealt in another regulated market					
Bonds - 70.23%						
Australia	(4)					
4,325,000	FMG Resources August 2006 Pty Ltd. 144A <sup>(c)</sup>	USD	4.375%	01/04/2031	4,530,437	0.14
Bermuda						
	Nabors Industries Ltd. 144A <sup>(c)</sup>	USD	7.250%	15/01/2026	3,159,000	0.10
	NCL Corp., Ltd. 144A <sup>(c)</sup>	USD	3.625%	15/12/2024	3,252,398	0.10
	NCL Corp., Ltd. 144A <sup>(c)</sup>	USD	10.250%	01/02/2026	4,818,975	0.15
	NCL Corp., Ltd. 144A <sup>(c)</sup>	USD	5.875%	15/03/2026	6,270,637	0.19
	Valaris Ltd. 144A <sup>(c)</sup>	USD	12.000%	30/04/2028	613,915	0.02
488,000	Valaris Ltd.—Series 1145	USD	12.000%	30/04/2028	486,780	0.02
					18,601,705	0.58
British Virgin Isla 7,920,000	<b>nds</b> Studio City Finance Ltd. 144A <sup>(c)</sup>	USD	5.000%	15/01/2029	8,066,025	0.25
Canada						
9,589,000	1011778 BC ULC Via New Red Finance, Inc. 144A <sup>(c)</sup>	USD	4.000%	15/10/2030	9,325,302	0.29

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds – (Cont	nued)					
Canada – (Conti	nued)					
11,445,000	Bausch Health Cos., Inc. 144A <sup>(c)</sup>	USD	6.125%	15/04/2025	11,745,431	0.36
40,000		USD	5.000%	30/01/2028	37,650	0.00
	Bausch Health Cos., Inc. 144A <sup>(c)</sup>	USD	6.250%	15/02/2029	7,582,935	0.23
	Bausch Health Cos., Inc. 144A <sup>(c)</sup>	USD	5.250%	30/01/2030	4,004,456	0.12
	Bausch Health Cos., Inc. 144A <sup>(c)</sup>	USD	5.250%	15/02/2031	1,966,125	0.06
	Bombardier, Inc. 144A <sup>(c)</sup> Brookfield Residential Properties, Inc. Via Brookfield Residential US Corp. 144A <sup>(c)</sup>	USD	6.125%	15/01/2023	5,055,750	0.16
2,890,000	144A <sup>(c)</sup> Brookfield Residential Properties, Inc. Via Brookfield Residential US LLC 144A <sup>(c)</sup>	USD	4.875%	15/02/2030	692,010	0.02
070 000	Clarios Global LP 144A <sup>(c)</sup>	USD USD	5.000% 6.750%	15/06/2029 15/05/2025	2,918,900 1,043,963	0.09 0.03
	Garda World Security Corp. 144A <sup>(c)</sup>	USD	6.000%	01/06/2029	4,444,437	0.03
	GFL Environmental, Inc. 144A <sup>(c)</sup>	USD	4.250%	01/06/2025	1,024,208	0.03
	GFL Environmental, Inc. 144A <sup>(c)</sup>	USD	3.750%	01/08/2025	4,458,750	0.03
	GFL Environmental, Inc. 144A <sup>(c)</sup>	USD	8.500%	01/05/2027	2,608,290	0.14
	GFL Environmental, Inc. 144A <sup>(c)</sup>	USD	3.500%	01/09/2028	4,656,600	0.00
	Husky III Holding Ltd. 144A <sup>(c)</sup>	USD	13.000%	15/02/2025	3,651,667	0.14
	Masonite International Corp. 144A <sup>(c)</sup>	USD	5.375%	01/02/2028	3,116,788	0.10
	MEG Energy Corp. 144A <sup>(c)</sup>	USD	7.125%	01/02/2027	2,828,438	0.09
	MEG Energy Corp. 144A <sup>(c)</sup>	USD	5.875%	01/02/2027	4,515,591	0.03
	Methanex Corp.	USD	5.125%	15/10/2027	5,253,900	0.16
	Methanex Corp.	USD	5.250%	15/12/2029	3,864,369	0.12
	Open Text Corp. 144A <sup>(c)</sup>	USD	3.875%	15/02/2028	6,166,377	0.12
., . ,	Precision Drilling Corp.	USD	7.750%	15/12/2023	3,143,455	0.10
	Superior Plus LP Via Superior General Partner, Inc. 144A <sup>(c)</sup>	USD	4.500%	15/03/2029	3,121,125	0.10
					97,226,517	3.00
Cayman Islands 10,153,458	Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup>	USD	6.500%	15/09/2024	10,191,533	0.31
	Hawaiian Brand Intellectual Property Ltd. Via HawaiianMiles Loyalty Ltd.					
, ,	144A <sup>(c)</sup>	USD	5.750%	20/01/2026	7,639,375	0.24
2,395,000	MGM China Holdings Ltd. 144A <sup>(c)</sup>	USD	4.750%	01/02/2027	2,473,089	0.08
51,928	Noble Finance Co. 144A <sup>(c)</sup>	USD	11.000%	15/02/2028	55,952	0.00
4,804,000	Seagate HDD Cayman 144A <sup>(c)</sup>	USD	3.375%	15/07/2031	4,575,810	0.14
2,107,077	Spirit Loyalty Cayman Ltd. Via Spirit IP Cayman Ltd. 144A <sup>(c)</sup>	USD	8.000%	20/09/2025	2,396,800	0.07
3,422,100	Transocean Phoenix 2 Ltd. 144A <sup>(c)</sup>	USD	7.750%	15/10/2024	3,473,432	0.11
4,560,000	Transocean Poseidon Ltd. 144A <sup>(c)</sup>	USD	6.875%	01/02/2027	4,457,400	0.14
7,115,000	Transocean, Inc. 144A <sup>(c)</sup>	USD	7.500%	15/01/2026	5,620,850	0.17
14,142,000	Transocean, Inc. 144A <sup>(c)</sup>	USD	11.500%	30/01/2027	14,088,968	0.44
					54,973,209	1.70
France	AU:		0.4050/	0.4.10.0.10.0.0.7	0.045.000	
	Altice France S.A. 144A <sup>(c)</sup>	USD	8.125%	01/02/2027	8,915,892	0.28
	Constellium S.E. 144A <sup>(c)</sup>	USD	5.875%	15/02/2026	2,411,688	0.08
	Constellium S.E. 144A <sup>(c)</sup> Constellium S.E. 144A <sup>(c)</sup>	USD USD	5.625%	15/06/2028	1,434,375	0.04
	SPCM S.A. 144A <sup>(c)</sup>	USD	3.750% 4.875%	15/04/2029 15/09/2025	6,107,300 4,626,072	0.19 0.14
4,303,000	OF OW S.A. 144A	03D	4.07576	13/09/2023	23,495,327	0.73
Germany					20,400,021	0.73
	Deutsche Bank AG <sup>(d)</sup>	USD	3.729%	14/01/2032	3,176,438	0.10
	Deutsche Bank AG <sup>(d)</sup>	USD	4.875%	01/12/2032	6,501,207	0.20
2,400,000	Deutsche Bank AG <sup>(d)</sup>	USD	6.000%	Perp.	2,541,000	0.08
3,375,000	IHO Verwaltungs GmbH 144A <sup>(c)</sup>	USD	4.750%	15/09/2026	3,472,031	0.11
					15,690,676	0.49
freland 6,685,000	Jazz Securities DAC 144A <sup>(c)</sup>	USD	4.375%	15/01/2029	6,890,303	0.21
	Virgin Media Vendor Financing Notes III DAC	GBP	4.875%	15/07/2028	3,254,433	0.10
					10,144,736	0.31
Italy 3,000,000	Intesa Sanpaolo SpA 144A <sup>(c)</sup>	USD	5.017%	26/06/2024	3,288,750	0.10
	Intesa Sanpaolo SpA 144A <sup>(c)</sup>	USD	5.710%	15/01/2026	6,198,370	0.19
	UniCredit SpA 144A <sup>(c)(d)</sup>	USD	5.459%	30/06/2035	3,549,308	0.11
					13,036,428	0.40
Jersey	(6)					
	Adient Global Holdings Ltd. 144A <sup>(c)</sup>	USD	4.875%	15/08/2026	973,750	0.03

Bonds	Se	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equit
1.654.000 Royal Carinbean Cruises Ltd. 144Af <sup>(2)</sup> USD 10.875%, 10.066/2023 3,092.100   2.241.000 Royal Carinbean Cruises Ltd. 144Af <sup>(2)</sup> USD 5.500% 01.042028 5.293.750   5.000.000 Royal Carinbean Cruises Ltd. 144Af <sup>(2)</sup> USD 5.500% 01.042028 5.293.750   5.000.000 Royal Carinbean Cruises Ltd. 144Af <sup>(2)</sup> USD 5.500% 01.042028 5.293.750   5.000.000 Carinbean Cruises Ltd. 144Af <sup>(2)</sup> USD 10.000% 15.00000% 15.0000% 15.00000% 15.0000% 15.00000% 15.00000% 15.00000% 15.00000% 15.00000% 15.000000% 15.00000% 15.00000% 15.00000% 15.00000% 15.00000% 15.00000% 15.00000% 15.00000% 15.00000% 15.00000% 15.00000% 15.00000% 15.000000% 15.000000% 15.000000% 15.000000% 15.000000% 15.000000% 15.0000000% 15.000000000000000000000000000000000000	- (Continue	ed)					
2,341,000   Royal Caribbean Chuises Ltd. 144A <sup>(c)</sup>   USD   5,000,000   Royal Caribbean Chuises Ltd. 144A <sup>(c)</sup>   USD   5,500%   01/14/2028   5,293,750	CE4.000 D.	David Caribbaan Cruinas Ltd 4440(C)	HCD	40.0750/	04/06/2022	1 000 100	0.0
S.000,000   Royal Caribbean Cruises Ltd. 144A <sup>(c)</sup>   USD   5.500%   0.104-2028   5.293/50							0.0
1.0.500   1.0.							0.0
Libration   Common	,000,000 110	oyal Galibbean Gruises Ett. 144A	000	3.30070	01/04/2020		0.1
AB44,000   Camelot Finance SA, 144A <sup>(6)</sup>   USD   4.500%   01/11/2026   5,048.828	ourg					0,707,200	
3.055,000 Dane Financing Luxembourg SARL 144A <sup>(G)</sup> USD 5,750% 15042025 3,162,697 (6,650,000 11,465,000 Intelest Jackson Holdings SA, 144A <sup>(G)</sup> USD 8,500% 15102024 6,850,337 (10,080,000 Intelest Jackson Holdings SA, 144A <sup>(G)</sup> USD 9,750% 150670225 1,3188,175 (10,080,000 Intelest Jackson Holdings SA, 144A <sup>(G)</sup> USD 4,500% 1506702025 3,736,260 (10,081,000 Intelest Jackson Holdings SA, 144A <sup>(G)</sup> USD 5,750% 1506702025 3,736,260 (10,081,000 Intelest Jackson Holdings SARL 144A <sup>(G)</sup> USD 7,200% 180770203 12,739,275 (10,081,000 Intelest) Associated Transport of Part Part Part Part Part Part Part Part		ultice France Holding S.A. 144A <sup>(c)</sup>	USD	10.500%	15/05/2027	7,591,837	0.2
6.560.000   Endo Luxombourg Finance Co. I SARL Via Endo US, Inc. 144A <sup>(G)</sup>	,843,000 Ca	amelot Finance S.A. 144A <sup>(c)</sup>	USD	4.500%	01/11/2026	5,048,828	0.1
11,465,000   Intellisat Jackson Holdings SA, 144A <sup>(c)</sup>   USD   8,500%   1510/2024   6,850,337   10,989,000   Intellisat Jackson Holdings SA, 144A <sup>(c)</sup>   USD   4,500%   1506/2025   3,785,260   10,389,000   Telecom Italia Capital SA, USD   7,200%   1807/2025   12,785,275   10,389,000   Telecom Italia Capital SA, USD   7,200%   1807/2026   12,785,275   14,475,000   Trinseo Materials Operating S.C.A. Vis Trinseo Materials Finance, Inc.   USD   7,200%   1807/2026   12,785,275   144A <sup>(c)</sup>   USD   7,200%   1807/2026   12,785,275   144A <sup>(c)</sup>   USD   5,125%   01/04/2029   4,584,078   144A <sup>(c)</sup>   USD   7,000%   3009/2026   3,259,950   148B(0,000   Alcoa Nederland Holding BV 144A <sup>(c)</sup>   USD   5,125%   01/04/2029   4,584,078   148B(0,000   Alcoa Nederland Holding BV 144A <sup>(c)</sup>   USD   5,500%   1512/2027   5,083,850   148B(0,000   Alcoa Nederland Holding BV 144A <sup>(c)</sup>   USD   4,584,078   148B(0,000   Alcoa Nederland Holding BV 144A <sup>(c)</sup>   USD   4,125%   31/03/2029   3,031,125   148B(0,000   Alcoa Nederland Holding BV 144A <sup>(c)</sup>   USD   4,125%   31/03/2029   3,031,125   148B(0,000   Alcoa Nederland Holding BV 144A <sup>(c)</sup>   USD   4,125%   31/03/2029   3,031,125   148B(0,000   Carmival Corp. 144A <sup>(c)</sup>   USD   4,000%   1504/2029   2,076,850   148B(0,000   Carmival Corp. 144A <sup>(c)</sup>   USD   7,625%   01/03/2028   1,567,638   1,900,000   Carmival Corp. 144A <sup>(c)</sup>   USD   7,625%   01/03/2028   1,567,638   1,900,000   Carmival Corp. 144A <sup>(c)</sup>   USD   5,500%   01/03/2027   2,718,190   1,900,000   Carmival Corp. 144A <sup>(c)</sup>   USD   4,625%   01/08/2028   1,567,638   1,900,000   Carmival Corp. 144A <sup>(c)</sup>   USD   5,500%   01/08/2028   1,567,638   1,900,000   Carmival Corp. 144A <sup>(c)</sup>   USD   5,500%   01/08/2028   1,567,638   1,900,000   Carmival Corp. 144A <sup>(c)</sup>   USD   5,500%   01/08/2028   1,567,638   1,900,000   Carmival Corp. 144A <sup>(c)</sup>   USD   5,500%   01/08/2028   1,567,638   1,900,000   Carmival Corp. 144A <sup>(c)</sup>   USD   5,500%   01/08/2028   1,567,638   1,900,000   Carmival Corp. 144A <sup>(c)</sup>   USD   5,500%   01/08/2028   1,567,638   1,900,000				5.750%	15/04/2025	3,162,697	0.1
1,00,98,000   Inteliast Jackson Holdings SA, 144A <sup>(G)</sup>   USD   5,750%   1509/2025   3,785,690   10,989,000   10,098,000   10,098,000   12,992,000   12,992,000   12,992,000   12,992,000   12,992,000   14,992,000							0.2
10,089,000   Intelest S.A   USD   4,500%   15068/2025   3,78,280   2,946,000   10N Trading Technologies SARL 144A <sup>(c)</sup>   USD   5,750%   15078/2028   3,001,238   3,001,238   3,001,238   3,201,238   3,001,238							0.2
1.934,000   ION Trading Technologies SARL 144A <sup>(c)</sup>   USD   5.750%   1506/2028   3.091,238   12,930.275   292,000   Telecom Italia Capital S.A.   USD   7.201%   0.406/2038   3.291,555   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>   144A <sup>(c)</sup>		9					0.4
10,33,0,00   Telecom Italia Capital S.A.   USD   7,20%   18/07/2058   12,793,275   292,00   Trinseo Materials Operating S.C.A. Via Trinseo Materials Finance, Inc.   USD   5,125%   0,106/2028   382,155   66,800,480		4.3					0.1
292,000   Telecom Italia Capital S.A.   4,475,000   Trinseo Materials Operating S.C.A. Via Trinseo Materials Finance, Inc.   USD   5,125%   01/04/2029   4,884,078							0.0
A475,000		•					0.3
Netherlands   Suprandionals		·	020	1.121%	04/06/2036	302,133	0.0
Netherlands   3,090,000   Alcoa Nederland Holding BV 144A  <sup>(c)</sup>   USD   7,000%   30/09/2026   3,259,950   4,680,000   Alcoa Nederland Holding BV 144A  <sup>(c)</sup>   USD   5,500%   15/12/2027   5,083,650   900,000   Alcoa Nederland Holding BV 144A  <sup>(c)</sup>   USD   6,125%   15/09/2028   985,500   985,500   40,000   Alcoa Nederland Holding BV 144A  <sup>(c)</sup>   USD   4,125%   31/09/2029   393,11,25   448,000   Alcoa Nederland Holding BV 144A  <sup>(c)</sup>   USD   5,000%   01/10/2025   497,840   498,000   497,840   4			USD	5.125%	01/04/2029	4,584,078	0.1
3,090,000 Alcoa Nederland Holding BV 144A <sup>(G)</sup> USD 7,000% 30(09)2026 3,259,950 4,680,000 Alcoa Nederland Holding BV 144A <sup>(G)</sup> USD 5,500% 15/12/2027 5,083,650 90,000 Alcoa Nederland Holding BV 144A <sup>(G)</sup> USD 41,25% 15/05/2028 985,500 2,990,000 Alcoa Nederland Holding BV 144A <sup>(G)</sup> USD 41,25% 15/05/2028 985,500 448,000 Sensata Technologies BV 144A <sup>(G)</sup> USD 41,25% 31/03/2029 3,031,125 497,840 2,680,000 Sensata Technologies BV 144A <sup>(G)</sup> USD 5,000% 01/10/2025 497,840 2,680,000 Sensata Technologies BV 144A <sup>(G)</sup> USD 7,625% 01/03/2029 2,676,650 15,534,715 15,534,7			•			66,800,480	2.0
4,88,0,00   Alcoa Nederland Holding BV 144A <sup>(c)</sup>   USD   5,500%   15/12/2027   5,083,650   990,000   Alcoa Nederland Holding BV 144A <sup>(c)</sup>   USD   4,125%   31/03/2029   3,031,125   448,000   Sensata Technologies BV 144A <sup>(c)</sup>   USD   5,000%   01/10/2025   497,840   2,680,000   Sensata Technologies BV 144A <sup>(c)</sup>   USD   5,000%   01/10/2025   2,676,650   15,534,715   15,534,715   15,534,715   15,534,715   15,534,715   15,534,715   15,534,715   15,534,715   15,534,715   15,534,715   15,534,715   15,534,715   14,500,000   Carnival Corp. 144A <sup>(c)</sup>   USD   5,750%   01/03/2026   1,567,638   1,900,000   Carnival Corp. 144A <sup>(c)</sup>   USD   5,750%   01/03/2027   2,381,906   1,300,000   Carnival Corp. 144A <sup>(c)</sup>   USD   5,750%   01/08/2027   2,381,906   1,300,000   Carnival Corp. 144A <sup>(c)</sup>   USD   1,254,000   1,300							
990,000 Alcoa Nederland Holding BV 144A <sup>(c)</sup> USD 6.125% 15(05,0228 985,500 2.950,000 Alcoa Nederland Holding BV 144A <sup>(c)</sup> USD 5.000% 01/10/2025 497,840 2.680,000 Sensata Technologies BV 144A <sup>(c)</sup> USD 5.000% 01/10/2025 497,840 2.680,000 Sensata Technologies BV 144A <sup>(c)</sup> USD 5.000% 01/10/2025 497,840 2.680,000 Sensata Technologies BV 144A <sup>(c)</sup> USD 5.000% 01/10/2025 497,840 2.680,000 Carnival Corp. 144A <sup>(c)</sup> USD 7.625% 01/03/2026 1.567,638 8.190,000 Carnival Corp. 144A <sup>(c)</sup> USD 7.625% 01/03/2027 8.712,112 2.025,000 Carnival Corp. 144A <sup>(c)</sup> USD 5.750% 01/03/2027 8.712,112 2.025,000 Carnival Corp. 144A <sup>(c)</sup> USD 5.750% 01/03/2027 2.381,906 12,681,656 Supranationals 5.885,000 Allied Universal Holdoo LLC Via Allied Universal Finance Corp. Via Allas Luxoo 4 SARL 144A <sup>(c)</sup> USD 4.625% 01/06/2028 5.885,000 1.380,000 Allied Universal Holdoo LLC Via Allied Universal Finance Corp. Via Allas Luxoo 4 SARL 144A <sup>(c)</sup> USD 5.500% 01/06/2028 1.371,375 992,000 American Airlines, inc. Via Advantage Loyalty IP Ltd. 144A <sup>(c)</sup> USD 5.500% 01/06/2028 1.371,375 1.373 1.							0.1
2,950,000 Alcoa Nederland Holding BV 144A <sup>(c)</sup> 448,000 Sensata Technologies BV 144A <sup>(c)</sup> 2,690,000 Sensata Technologies BV 144A <sup>(c)</sup> 2,690,000 Sensata Technologies BV 144A <sup>(c)</sup> 2,690,000 Sensata Technologies BV 144A <sup>(c)</sup> 2,690,000 Sensata Technologies BV 144A <sup>(c)</sup> 2,690,000 Sensata Technologies BV 144A <sup>(c)</sup> 3,000 Carnival Corp. 144A <sup>(c)</sup> 4,143,000 Carnival Corp. 144A <sup>(c)</sup> 4,143,000 Carnival Corp. 144A <sup>(c)</sup> 4,143,000 Carnival Corp. 144A <sup>(c)</sup> 4,143,000 Carnival Corp. 144A <sup>(c)</sup> 4,144,000 Carnival Corp. 144A <sup>(c)</sup> 4,144,000 Carnival Corp. 144A <sup>(c)</sup> 4,144,000 Carnival Corp. 144A <sup>(c)</sup> 4,144,000 Carnival Corp. 144A <sup>(c)</sup> 4,144,000 Carnival Corp. 144A <sup>(c)</sup> 4,144,000 Carnival Corp. 144A <sup>(c)</sup> 4,144,000 Carnival Corp. 144A <sup>(c)</sup> 4,144,000 Carnival Corp. 144A <sup>(c)</sup> 4,144,000 Carnival Corp. 144A <sup>(c)</sup> 4,144,000 Carnival Corp. 144A <sup>(c)</sup> 4,144,000 Carnival Corp. 144A <sup>(c)</sup> 4,144,000 Carnival Corp. 144A <sup>(c)</sup> 4,144,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 144A <sup>(c)</sup> 4,145,000 Carnival Corp. 1							0.1
448,000   Sensata Technologies BV 144A(°)   USD   5,000%   1/10/2025   497,840							0.0
2,680,000 Sensata Technologies BV 144A <sup>(c)</sup> USD 4,000% 15/04/2029 2,676,650 15,534,715 15,534,735 1							0.0
Panama							0.0
Panama	,000,000 Se	ensata Technologies BV 144A**	090	4.000%	15/04/2029		0.0
1,430,000   Carnival Corp. 144A <sup>(c)</sup>   USD   7,625%   01/03/2026   1,657,638   8,190,000   Carnival Corp. 144A <sup>(c)</sup>   USD   9,875%   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2027   2,381,906   01/03/2028   01/03/2027   2,381,906   01/03/2028   01/						15,534,715	0.4
8,190,000 Carnival Corp. 144A <sup>(c)</sup> USD 5,750% 01/03/2027 8,712,112 2,025,000 Carnival Corp. 144A <sup>(c)</sup> USD 5,750% 01/03/2027 2,381,906	,430,000 Ca	Carnival Corp. 144A <sup>(c)</sup>	USD	7.625%	01/03/2026	1,567,638	0.0
Supranationals   Supr			USD	5.750%	01/03/2027		0.2
Supranationals			USD				0.0
5,885,000 Allied Universal Holdco LLC Via Allied Universal Finance Corp. Via Atlas Luxco 4 SARL 144A <sup>(c)</sup> USD 4.625% 01/06/2028 5.885,000   1,380,000 Allied Universal Holdco LLC Via Allied Universal Finance Corp. Via Atlas Luxco 4 SARL 144A <sup>(c)</sup> USD 5.500% 20/04/2026 1,371,375   992,000 American Airlines, Inc. Via AAdvantage Loyalty IP Ltd. 144A <sup>(c)</sup> USD 5.500% 20/04/2026 1,050,280   1,373,000 American Airlines, Inc. Via AAdvantage Loyalty IP Ltd. 144A <sup>(c)</sup> USD 5.750% 20/04/2029 1,475,975   7,482,000 Ardagh Metal Packaging Finance USA LLC Via Ardagh Metal Packaging Finance Pic. 144A <sup>(c)</sup> USD 3.250% 01/09/2028 7,486,676   8,819,000 Ardagh Metal Packaging Finance USA LLC Via Ardagh Metal Packaging Finance Pic. 144A <sup>(c)</sup> USD 3.250% 01/09/2029 8,659,156   4,015,000 Ardagh Packaging Finance Pic. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> USD 5.250% 30/04/2025 4,235,825   372,000 Ardagh Packaging Finance Pic. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> USD 5.250% 15/08/2027 376,185   1,340,000 Avalta Coating Systems LLC Via Avalta Coating Systems Dutch Holding B   80						12,661,656	0.3
Luxco 4 SARL 144A <sup>(c)</sup> 1,380,000 Allied Universal Holdco LLC Via Allied Universal Finance Corp. Via Atlas Luxco 4 SARL 144A <sup>(c)</sup> 992,000 American Airlines, Inc. Via AAdvantage Loyalty IP Ltd. 144A <sup>(c)</sup> 992,000 American Airlines, Inc. Via AAdvantage Loyalty IP Ltd. 144A <sup>(c)</sup> 1,373,000 Ardagh Metal Packaging Finance USA LLC Via Ardagh Metal Packaging Finance Plc. 144A <sup>(c)</sup> 1,050,280 1,373,000 Ardagh Metal Packaging Finance USA LLC Via Ardagh Metal Packaging Finance Plc. 144A <sup>(c)</sup> 1,050,000 Ardagh Metal Packaging Finance USA LLC Via Ardagh Metal Packaging Finance Plc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Systems LLC Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Systems LLC Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Systems ULC Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Systems ULC Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Systems ULC Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Systems ULC Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. 144A <sup>(c)</sup> 1,050,000 Ardagh Packaging Finance Plc. 144A <sup>(c)</sup> 1,050,000							
1,380,000			HeD	4 6259/	04/06/2020	E 99E 000	0.1
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Finance Plc. 144A <sup>(c)</sup> 4,015,000 Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> USD 5,250% 30/04/2025 4,235,825 372,000 Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> USD 5,250% 15/08/2027 376,185  1,340,000 Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> USD 5,250% 15/08/2027 1,405,325  10,225,000 Clarios Global LP Via Clarios US Finance Co. 144A <sup>(c)</sup> USD 4,750% 15/06/2027 1,405,325  10,225,000 Clarios Global LP Via Clarios US Finance Co. 144A <sup>(c)</sup> USD 5,850% 15/05/2027 11,183,594 2,021,000 Herbalife Nutrition Ltd. Via HLF Financing, Inc. 144A <sup>(c)</sup> USD 7,875% 01/09/2025 2,205,416 4,069,000 JBS USA LUX S.A. Via JBS USA Food Co. Via JBS USA Finance, Inc. 144A <sup>(c)</sup> USD 5,500% 15/01/2030 4,501,331 3,796,000 Titan Acquisition Ltd. Via Titan Co-Borrower LLC 144A <sup>(c)</sup> USD 7,750% 15/04/2026 3,943,348  United Kingdom 6,676,000 eG Global Finance Plc. 144A <sup>(c)</sup> USD 8,500% 30/10/2025 6,867,935 7,530,000 eG Global Finance Plc. 144A <sup>(c)</sup> USD 8,500% 30/10/2025 8,010,037 2,017,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 5,250% 15/04/2026 3,943,348			USD	3.250%	01/09/2028	7,486,676	0.2
372,000 Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup> USD 5.250% 15/08/2027 376,185 1,340,000 Axalta Coating Systems LLC Via Axalta Coating Systems Dutch Holding B BV 144A <sup>(c)</sup> USD 4.750% 15/06/2027 1,405,325 10,225,000 Clarios Global LP Via Clarios US Finance Co. 144A <sup>(c)</sup> USD 8.500% 15/05/2027 11,183,594 2,021,000 Herbalife Nutrition Ltd. Via HLF Financing, Inc. 144A <sup>(c)</sup> USD 7.875% 01/09/2025 2,205,416 4,069,000 JBS USA LUX S.A. Via JBS USA Food Co. Via JBS USA Finance, Inc. 144A <sup>(c)</sup> USD 5.500% 15/01/2030 4,501,331 3,796,000 Titan Acquisition Ltd. Via Titan Co-Borrower LLC 144A <sup>(c)</sup> USD 7.750% 15/04/2026 3,943,348  United Kingdom 6,676,000 eG Global Finance Plc. 144A <sup>(c)</sup> USD 8.500% 30/10/2025 6,867,935 7,530,000 eG Global Finance Plc. 144A <sup>(c)</sup> USD 8.500% 30/10/2025 8,010,037 2,017,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 4.125% 15/04/2026 2,992,638 3,457,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 5.250% 15/01/2029 3,690,348			USD	4.000%	01/09/2029	8,659,156	0.2
1,340,000 Axalta Coating Systems LLC Via Axalta Coating Systems Dutch Holding B BV 144A <sup>(c)</sup> USD 4.750% 15/06/2027 1,405,325 10,225,000 Clarios Global LP Via Clarios US Finance Co. 144A <sup>(c)</sup> USD 8.500% 15/05/2027 11,183,594 2,021,000 Herballife Nutrition Ltd. Via HLF Financing, Inc. 144A <sup>(c)</sup> USD 7.875% 01/09/2025 2,205,416 4,069,000 JBS USA LUX S.A. Via JBS USA Food Co. Via JBS USA Finance, Inc. 144A <sup>(c)</sup> USD 5.500% 15/01/2030 4,501,331 3,796,000 Titan Acquisition Ltd. Via Titan Co-Borrower LLC 144A <sup>(c)</sup> USD 7.750% 15/04/2026 3,943,348 United Kingdom 6,676,000 eG Global Finance Plc. 144A <sup>(c)</sup> USD 6.750% 07/02/2025 6,867,935 7,530,000 eG Global Finance Plc. 144A <sup>(c)</sup> USD 8.500% 30/10/2025 8,010,037 2,017,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 4.125% 15/04/2026 2,092,638 3,457,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 5.250% 15/01/2029 3,690,348	,015,000 Ar	rdagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup>	USD	5.250%	30/04/2025	4,235,825	0.1
BV 144A <sup>(c)</sup> USD 4.750% 15/06/2027 1,405,325 10,225,000 Clarios Global LP Via Clarios US Finance Co. 144A <sup>(c)</sup> USD 8.500% 15/05/2027 11,183,594 2,021,000 Herbalife Nutrition Ltd. Via HLF Financing, Inc. 144A <sup>(c)</sup> USD 7.875% 01/09/2025 2,205,416 4,069,000 JBS USA LUX S.A. Via JBS USA Food Co. Via JBS USA Finance, Inc. 144A <sup>(c)</sup> USD 5.500% 15/01/2030 4,501,331 3,796,000 Titan Acquisition Ltd. Via Titan Co-Borrower LLC 144A <sup>(c)</sup> USD 7.750% 15/04/2026 3,943,348  United Kingdom 6,676,000 eG Global Finance Plc. 144A <sup>(c)</sup> USD 6.750% 07/02/2025 6,867,935 7,530,000 eG Global Finance Plc. 144A <sup>(c)</sup> USD 8.500% 30/10/2025 8,010,037 2,017,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 4.125% 15/04/2026 2,092,638 3,457,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 5.250% 15/01/2029 3,690,348			USD	5.250%	15/08/2027	376,185	0.0
10,225,000 Clarios Global LP Via Clarios US Finance Co. 144A <sup>(c)</sup> USD 8.500% 15/05/2027 11,183,594 2,021,000 Herbalife Nutrition Ltd. Via HLF Financing, Inc. 144A <sup>(c)</sup> USD 7.875% 01/09/2025 2,205,416 4,069,000 JBS USA LUX S.A. Via JBS USA Food Co. Via JBS USA Finance, Inc. 144A <sup>(c)</sup> USD 5.500% 15/01/2030 4,501,331 3,796,000 Titan Acquisition Ltd. Via Titan Co-Borrower LLC 144A <sup>(c)</sup> USD 7.750% 15/04/2026 3,943,348 United Kingdom 6,676,000 eG Global Finance Plc. 144A <sup>(c)</sup> USD 6.750% 07/02/2025 6,867,935 7,530,000 eG Global Finance Plc. 144A <sup>(c)</sup> USD 8.500% 30/10/2025 8,010,037 2,017,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 4.125% 15/04/2026 2,092,638 3,457,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 5.250% 15/01/2029 3,690,348			USD	4.750%	15/06/2027	1.405.325	0.0
2,021,000 Herbalife Nutrition Ltd. Via HLF Financing, Inc. 144A <sup>(c)</sup> USD 7.875% 01/09/2025 2,205,416 4,069,000 JBS USA LUX S.A. Via JBS USA Food Co. Via JBS USA Finance, Inc. 144A <sup>(c)</sup> USD 5.500% 15/01/2030 4,501,331 3,796,000 Titan Acquisition Ltd. Via Titan Co-Borrower LLC 144A <sup>(c)</sup> USD 7.750% 15/04/2026 3,943,348 53,779,486  United Kingdom 6,676,000 eG Global Finance Plc. 144A <sup>(c)</sup> USD 6.750% 07/02/2025 6,867,935 7,530,000 eG Global Finance Plc. 144A <sup>(c)</sup> USD 8.500% 30/10/2025 8,010,037 2,017,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 4.125% 15/04/2026 2,092,638 3,457,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 5.250% 15/01/2029 3,690,348							0.3
144A <sup>(c)</sup> USD 5.500% 15/01/2030 4,501,331 15/04/2026 3,943,348 USD USD 7.750% 15/04/2026 3,943,348 USD 5.750% 15/04/2026 3,943,348 USD USD 5.750% 15/04/2026 3,943,348 USD USD 5.750% 15/04/2026 3,943,348 USD USD 6.750% 07/02/2025 6,867,935 7,530,000 eG Global Finance Plc. 144A <sup>(c)</sup> USD 8.500% 30/10/2025 8,010,037 2,017,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 4.125% 15/04/2026 2,092,638 3,457,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 5.250% 15/01/2029 3,690,348	,021,000 He	Herbalife Nutrition Ltd. Via HLF Financing, Inc. 144A <sup>(c)</sup>					0.0
3,796,000   Titan Acquisition Ltd. Via Titan Co-Borrower LLC 144A <sup>(c)</sup>   USD   7.750%   15/04/2026   3,943,348   53,779,486			HeD	5 500%	15/01/2020	1 501 331	0.1
United Kingdom 6,676,000 eG Global Finance Plc. 144A <sup>(c)</sup> 7,530,000 eG Global Finance Plc. 144A <sup>(c)</sup> 2,017,000 International Game Technology Plc. 144A <sup>(c)</sup> 3,457,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 4,125% 15/04/2026 2,092,638 3,457,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 5,250% 15/01/2029 3,690,348							0.1
United Kingdom 6,676,000 eG Global Finance Plc. 144A <sup>(c)</sup> 7,530,000 eG Global Finance Plc. 144A <sup>(c)</sup> 2,017,000 International Game Technology Plc. 144A <sup>(c)</sup> 3,457,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 4,125% 15/04/2026 2,092,638 3,457,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 5,250% 15/01/2029 3,690,348						53,779,486	1.6
7,530,000       eG Global Finance Plc. 144A <sup>(c)</sup> USD       8.500%       30/10/2025       8,010,037         2,017,000       International Game Technology Plc. 144A <sup>(c)</sup> USD       4.125%       15/04/2026       2,092,638         3,457,000       International Game Technology Plc. 144A <sup>(c)</sup> USD       5.250%       15/01/2029       3,690,348	ingdom					<u> </u>	
2,017,000       International Game Technology Plc. 144A <sup>(c)</sup> USD       4.125%       15/04/2026       2,092,638         3,457,000       International Game Technology Plc. 144A <sup>(c)</sup> USD       5.250%       15/01/2029       3,690,348		G Global Finance Plc. 144A <sup>(c)</sup>	USD	6.750%	07/02/2025	6,867,935	0.2
3,457,000 International Game Technology Plc. 144A <sup>(c)</sup> USD 5.250% 15/01/2029 3,690,348		4.3			30/10/2025	8,010,037	0.2
							0.0
9.290.000 Modulaire Global Finance 2 Ptc. 144A <sup>(c)</sup> USD 10.000% 15/08/2023 9.533.862							0.1
			USD	10.000%	15/08/2023	9,533,862	0.2
1,300,000 Natwest Group Pic.—Series U <sup>(d)</sup> USD 2.574% Perp. 1,293,500					•		0.0
6,020,000 TechnipFMC Plc. 144A <sup>(c)</sup> USD 6.500% 01/02/2026 6,509,125		•					0.2
300,000 TransDigm UK Holdings Plc. USD 6.875% 15/05/2026 317,625							0.0
6,100,000 Virgin Media Finance Plc. 144A <sup>(c)</sup> USD 5.000% 15/07/2030 6,084,750							0.1
4,372,000 Virgin Media Secured Finance Plc. 144A <sup>(c)</sup> USD  5.500%  15/08/2026  4,546,880	,372,000 Vir	irgin Media Secured Finance Plc. 144A <sup>(c)</sup>	USD	5.500%	15/08/2026		0.1
48,946,700						48,946,700	1.5

oldings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds – (Conti	nued)					
	Acrisure LLC Via Acrisure Finance, Inc. 144A(c)	USD	7.000%	15/11/2025	2,104,909	0.06
10,325,000	Acrisure LLC Via Acrisure Finance, Inc. 144A <sup>(c)</sup>	USD	4.250%	15/02/2029	10,066,875	0.31
3,158,000	Alarm.com Holdings, Inc. 144A <sup>(c)</sup>	USD	1.913%	15/01/2026	2,891,212	0.09
5,175,000	Albertsons Cos., Inc. Via Safeway, Inc. Via New Albertsons LP Via					
	Albertsons LLC 144A <sup>(c)</sup>	USD	7.500%	15/03/2026	5,698,969	0.18
3,656,000						
	Albertsons LLC 144A <sup>(c)</sup>	USD	4.875%	15/02/2030	3,815,950	0.12
1,141,000	Albertsons Cos., Inc.Via Safeway, Inc. Via New Albertsons LP Via Albertsons					
	LLC	USD	5.750%	15/03/2025	1,173,091	0.04
4,875,000	Albertsons Cos., Inc.Via Safeway, Inc. Via New Albertsons LP Via Albertsons LLC 144A <sup>(c)</sup>	HOD	4.0050/	45/04/0007	F 070 000	0.40
4 205 000		USD	4.625%	15/01/2027	5,070,000	0.16
4,205,000	Albertsons Cos., Inc.Via Safeway, Inc. Via New Albertsons LP Via Albertsons LLC 144A <sup>(c)</sup>	USD	5.875%	15/02/2028	4,478,325	0.14
4 725 000	Albertsons Cos., Inc.Via Safeway, Inc. Via New Albertsons LP Via Albertsons	OOD	0.07070	10/02/2020	4,470,020	0.1-
1,120,000	LLC 144A <sup>(c)</sup>	USD	3.500%	15/03/2029	4,541,906	0.14
2.994.000	Allen Media LLC Via Allen Media Co-Issuer, Inc. 144A <sup>(c)</sup>	USD	10.500%	15/02/2028	3,192,353	0.10
	Alliant Holdings Intermediate LLC Via Alliant Holdings Co-Issuer 144A <sup>(c)</sup>	USD	6.750%	15/10/2027	12,598,565	0.39
	Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup>	USD	9.750%	15/07/2027	10,953,615	0.34
	Allison Transmission, Inc. 144A <sup>(c)</sup>	USD	3.750%	30/01/2031	2,437,050	0.08
	Ally Financial, Inc.—Series B <sup>(d)</sup>	USD	4.700%	Perp.	5,045,625	0.16
	American Builders & Contractors Supply Co., Inc. 144A(c)	USD	3.875%	15/11/2029	10,031,450	0.31
6,095,000	(-1	USD	6.625%	15/09/2027	6,590,219	0.20
5,371,000		USD	3.875%	15/08/2028	5,290,435	0.16
	Apache Corp.	USD	4.375%	15/10/2028	2,900,906	0.09
	Apache Corp.	USD	4.250%	15/01/2030	3,402,856	0.11
	APX Group, Inc. 144A <sup>(c)</sup>	USD	6.750%	15/02/2027	4,651,459	0.14
	Asbury Automotive Group, Inc.	USD	4.500%	01/03/2028	6,465,645	0.20
275,000	Asbury Automotive Group, Inc.	USD	4.750%	01/03/2030	288,406	0.01
1,040,000		USD	5.625%	15/01/2029	1,040,000	0.03
	Atkore, Inc. 144A <sup>(c)</sup>	USD	4.250%	01/06/2031	4,476,175	0.14
770,000	Austin BidCo, Inc. 144A <sup>(c)</sup>	USD	7.125%	15/12/2028	767,113	0.02
3,109,000	Avient Corp. 144A <sup>(c)</sup>	USD	5.750%	15/05/2025	3,295,540	0.10
5,715,000	Avis Budget Car Rental LLC Via Avis Budget Finance, Inc. 144A(c)	USD	5.375%	01/03/2029	5,957,887	0.18
6,845,000	Axalta Coating Systems LLC 144A <sup>(c)</sup>	USD	3.375%	15/02/2029	6,631,094	0.20
3,910,000	Banff Merger Sub, Inc. 144A <sup>(c)</sup>	USD	9.750%	01/09/2026	4,159,262	0.13
1,704,000	Bank of New York Mellon Corp.—Series G(d)	USD	4.700%	Perp.	1,865,522	0.06
18,835,000	Bausch Health Americas, Inc. 144A <sup>(c)</sup>	USD	9.250%	01/04/2026	20,459,519	0.63
2,375,000	Bausch Health Americas, Inc. 144A <sup>(c)</sup>	USD	8.500%	31/01/2027	2,559,063	0.08
5,606,000	BCPE Empire Holdings, Inc. 144A <sup>(c)</sup>	USD	7.625%	01/05/2027	5,704,133	0.18
4,975,000	Berry Global, Inc. 144A <sup>(c)</sup>	USD	5.625%	15/07/2027	5,298,375	0.16
4,300,000	Berry Petroleum Co., LLC 144A <sup>(c)</sup>	USD	7.000%	15/02/2026	4,278,500	0.13
2,243,000	Black Knight InfoServ LLC 144A <sup>(c)</sup>	USD	3.625%	01/09/2028	2,203,748	0.07
743,000		USD	5.125%	15/04/2029	762,504	0.02
1,492,000		USD	3.875%	01/09/2028	1,499,460	0.05
	Boyd Gaming Corp.	USD	6.000%	15/08/2026	2,953,813	0.09
1,199,000		USD	8.625%	01/06/2025	1,321,898	0.04
2,315,000		USD	4.750%	15/06/2031	2,338,150	0.07
	Boyne USA, Inc. 144A <sup>(c)</sup>	USD	4.750%	15/05/2029	1,075,697	0.03
2,883,000		USD	2.450%	15/02/2031	2,767,622	0.09
	Brundage-Bone Concrete Pumping Holdings, Inc. 144A <sup>(c)</sup>	USD	6.000%	01/02/2026	2,527,470	0.08
	Buckeye Partners LP	USD	4.350%	15/10/2024	735,875	0.02
	Buckeye Partners LP	USD	3.950%	01/12/2026	9,339,632	0.29
	Buckeye Partners LP 144A <sup>(c)</sup>	USD	4.500%	01/03/2028	2,089,763	0.06
	Builders FirstSource, Inc. 144A <sup>(c)</sup>	USD	6.750%	01/06/2027	9,025,187	0.28
	Builders FirstSource, Inc. 144A <sup>(c)</sup>	USD	5.000%	01/03/2030	847,525	0.03
	Burlington Stores, Inc.	USD	2.250%	15/04/2025	2,564,489	0.08
	BWX Technologies, Inc. 144A <sup>(c)</sup>	USD	4.125%	30/06/2028	1,844,775	0.06
	BWX Technologies, Inc. 144A <sup>(c)</sup>	USD	4.125%	15/04/2029	2,017,980	0.06
	BY Crown Parent LLC Via BY Bond Finance, Inc. 144A <sup>(c)</sup>	USD	4.250%	31/01/2026	512,228	0.02
	Caesars Entertainment, Inc. 144A <sup>(c)</sup>	USD	6.250%	01/07/2025	2,798,276	0.09
2,273,000		USD	8.125%	01/07/2027	2,523,030	0.0
2,740,000		USD	5.750%	01/07/2025	2,890,700	0.09
7,101,000		USD	5.250%	15/10/2025	7,207,515	0.2
3,690,000	A STATE OF THE STA	USD	7.125%	01/02/2026	3,842,213	0.1
7,556,000		USD	4.500%	15/02/2028	7,669,340	0.2
	Calpine Corp. 144A <sup>(c)</sup>	USD	5.125%	15/03/2028	4,246,375	0.1
	Calpine Corp. 144A <sup>(c)</sup>	USD	3.750%	01/03/2031	4,587,975	0.1
4,717,000		USD	6.375%	01/11/2028	5,023,605	0.1
6,160,000		USD	5.625%	01/10/2025	6,383,300	0.20
F F00 000	Carvana Co. 144A <sup>(c)</sup>	USD	5.500%	15/04/2027	5,709,725	0.1
5,530,000	Castle US Holding Corp. 144A <sup>(c)</sup>	USD	9.500%	15/02/2028	2,561,625	0.08

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C			0.4050/	45/00/0000	0.40.400	
	Catalent Pharma Solutions, Inc. 144A <sup>(c)</sup> CCO Holdings LLC Via CCO Holdings Capital Corp. 144A <sup>(c)</sup>	USD USD	3.125% 5.750%	15/02/2029 15/02/2026	842,188 9,945,107	0.03 0.31
	CCO Holdings LLC Via CCO Holdings Capital Corp. 144A <sup>(c)</sup>	USD	5.500%	01/05/2026	7,180,364	0.22
	CCO Holdings LLC Via CCO Holdings Capital Corp. 144A <sup>(c)</sup>	USD	4.750%	01/03/2030	6,628,587	0.20
	CCO Holdings LLC Via CCO Holdings Capital Corp. 144A(c)	USD	4.500%	15/08/2030	2,712,938	0.08
3,105,000	CCO Holdings LLC Via CCO Holdings Capital Corp. 144A(c)	USD	4.250%	01/02/2031	3,105,000	0.10
	CD&R Smokey Buyer, Inc. 144A <sup>(c)</sup> Cedar Fair LP Via Canada's Wonderland Co. Via Magnum Management	USD	6.750%	15/07/2025	1,452,615	0.04
	Corp. Via Millennium Op 144A <sup>(c)</sup>	USD	5.500%	01/05/2025	2,720,358	0.08
	Centene Corp.	USD	4.625%	15/12/2029	4,265,776	0.13
	Centene Corp. Central Garden & Pet Co.	USD USD	3.375% 4.125%	15/02/2030 15/10/2030	10,510,529 3,481,774	0.32 0.11
	Central Garden & Pet Co. 144A <sup>(c)</sup>	USD	4.125%	30/04/2031	1,466,295	0.05
	Charles River Laboratories International, Inc. 144A <sup>(c)</sup>	USD	3.750%	15/03/2029	841,263	0.03
	Charles River Laboratories International, Inc. 144A <sup>(c)</sup>	USD	4.000%	15/03/2031	941,850	0.03
	Charles Schwab Corp.—Series G <sup>(d)</sup>	USD	5.375%	Perp.	2,735,327	0.08
	Charles Schwab Corp.—Series H <sup>(d)</sup>	USD	4.000%	Perp.	3,145,344	0.10
	Chemours Co. 144A <sup>(c)</sup>	USD	5.750%	15/11/2028	4,199,300	0.13
	Cheniere Energy Partners LP	USD	4.500%	01/10/2029	3,760,781	0.12
	Cheniere Energy Partners LP 144A <sup>(c)</sup> Cheniere Energy, Inc. 144A <sup>(c)</sup>	USD USD	4.000% 4.625%	01/03/2031 15/10/2028	7,105,275 5,005,975	0.22 0.15
	Chesapeake Energy Corp. 144A <sup>(c)</sup>	USD	5.500%	01/02/2026	185,500	0.13
	Chobani LLC Via Chobani Finance Corp., Inc. 144A <sup>(c)</sup>	USD	7.500%	15/04/2025	4,379,518	0.14
	CHS via Community Health Systems, Inc. 144A <sup>(c)</sup>	USD	8.000%	15/03/2026	5,118,075	0.16
	CHS Via Community Health Systems, Inc. 144A <sup>(c)</sup>	USD	5.625%	15/03/2027	7,983,212	0.25
2,565,000	CHS Via Community Health Systems, Inc. 144A <sup>(c)</sup>	USD	6.125%	01/04/2030	2,552,175	0.08
	CHS Via Community Health Systems, Inc. 144A <sup>(c)</sup>	USD	4.750%	15/02/2031	1,684,350	0.05
	Cinemark USA, Inc. 144A <sup>(c)</sup>	USD	8.750%	01/05/2025	1,524,038	0.05
	Citigroup, Inc.—Series M <sup>(d)</sup>	USD	6.300%	Perp.	9,142,200	0.28
	Citigroup, Inc.—Series P <sup>(d)</sup>	USD	5.950%	Perp.	2,758,080	0.09
	Citigroup, Inc.—Series W <sup>(d)</sup> Clearway Energy Operating LLC 144A <sup>(c)</sup>	USD USD	4.000% 3.750%	Perp.	1,383,795	0.04 0.06
	Cleveland-Cliffs, Inc. 144A <sup>(c)</sup>	USD	6.750%	15/02/2031 15/03/2026	1,801,875 5,307,820	0.16
	Cleveland-Cliffs, Inc. 144A <sup>(c)</sup>	USD	4.875%	01/03/2031	1,161,956	0.04
	CNX Resources Corp. 144A <sup>(c)</sup>	USD	7.250%	14/03/2027	3,176,014	0.10
	CommScope, Inc. 144A <sup>(c)</sup>	USD	6.000%	01/03/2026	3,168,750	0.10
	CommScope, Inc. 144A <sup>(c)</sup>	USD	7.125%	01/07/2028	4,065,847	0.13
	Continental Resources, Inc. 144A <sup>(c)</sup>	USD	5.750%	15/01/2031	8,295,500	0.26
	Core & Main Holdings LP 144A <sup>(c)</sup>	USD	8.625%	15/09/2024	5,837,375	0.18
	Core & Main LP 144A <sup>(c)</sup>	USD	6.125%	15/08/2025	3,996,087	0.12
	Cornerstone Building Brands, Inc. 144A <sup>(c)</sup> CP Atlas Buyer, Inc. 144A <sup>(c)</sup>	USD USD	6.125% 7.000%	15/01/2029 01/12/2028	432,218 3,465,250	0.01 0.11
	Crowdstrike Holdings, Inc.	USD	3.000%	15/02/2029	6,870,375	0.21
	CrownRock LP Via CrownRock Finance, Inc. 144A <sup>(c)</sup>	USD	5.625%	15/10/2025	4,915,481	0.15
	CrownRock LP Via CrownRock Finance, Inc. 144A <sup>(c)</sup>	USD	5.000%	01/05/2029	1,529,550	0.05
2,615,000	CSC Holdings LLC 144A <sup>(c)</sup>	USD	5.500%	15/04/2027	2,752,288	0.08
	CSC Holdings LLC 144A <sup>(c)</sup>	USD	5.750%	15/01/2030	2,033,198	0.06
	CSC Holdings LLC 144A(c)	USD	4.625%	01/12/2030	29,249,882	0.90
	CSC Holdings LLC 144A <sup>(c)</sup>	USD	3.375%	15/02/2031	5,827,760	0.18
	Cumulus Media New Holdings, Inc. 144A <sup>(c)</sup> DaVita, Inc. 144A <sup>(c)</sup>	USD	6.750%	01/07/2026 01/06/2030	5,583,836	0.17
	DaVita, Inc. 144A <sup>(c)</sup>	USD USD	4.625% 3.750%	15/02/2031	7,991,700 4,777,412	0.25 0.15
	DCP Midstream Operating LP	USD	5.375%	15/07/2025	6,706,875	0.13
	DCP Midstream Operating LP	USD	5.625%	15/07/2027	2,009,781	0.06
	Dealer Tire LLC Via DT Issuer LLC 144A(c)	USD	8.000%	01/02/2028	6,470,587	0.20
7,628,000	Dell International LLC Via EMC Corp. 144A(c)	USD	7.125%	15/06/2024	7,799,630	0.24
	Delta Air Lines, Inc. 144A <sup>(c)</sup>	USD	7.000%	01/05/2025	3,090,848	0.10
	Diamond Sports Group LLC Via Diamond Sports Finance Co. 144A <sup>(c)</sup>	USD	5.375%	15/08/2026	1,334,183	0.04
	Diamond Sports Group LLC Via Diamond Sports Finance Co. 144A <sup>(c)</sup>	USD	6.625%	15/08/2027	6,842,500	0.21
	DISH DBS Corp.	USD	5.875%	15/07/2022	10,902,180	0.34
	DISH DBS Corp. DISH DBS Corp.	USD USD	5.000% 5.875%	15/03/2023 15/11/2024	9,142,175 6,242,187	0.28 0.19
	DISH DBS Corp.	USD	7.750%	01/07/2026	5,044,812	0.19
	DISH DBS Corp.	USD	7.750%	01/07/2028	2,954,531	0.09
	DISH DBS Corp. 144A <sup>(c)</sup>	USD	5.125%	01/06/2029	2,228,800	0.07
	Dropbox, Inc. 144A <sup>(c)</sup>	USD	(0.448%)	01/03/2028	3,235,071	0.10
4,720,000	DT Midstream, Inc. 144A <sup>(c)</sup>	USD	4.375%	15/06/2031	4,745,960	0.15
	Dun & Bradstreet Corp. 144A <sup>(c)</sup>	USD	6.875%	15/08/2026	3,088,020	0.10
	Dun & Bradstreet Corp. 144A <sup>(c)</sup>	USD	10.250%	15/02/2027	3,229,789	0.10
	Dycom Industries, Inc. 144A <sup>(c)</sup>	USD	4.500%	15/04/2029	2,182,000	0.07
3,070,000	Edison International—Series A <sup>(d)</sup>	USD	5.375%	Perp.	3,139,075	0.10

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States - (C			0.0050/	45,07,0005	4 400 500	0.44
	Endeavor Energy Resources LP Via EER Finance, Inc. 144A <sup>(c)</sup> Endure Digital, Inc. 144A <sup>(c)</sup>	USD USD	6.625% 6.000%	15/07/2025 15/02/2029	4,462,500 8,899,230	0.14 0.27
	EnLink Midstream LLC 144A <sup>(c)</sup>	USD	5.625%	15/01/2028	3,094,719	0.10
	Entegris, Inc. 144A <sup>(c)</sup>	USD	3.625%	01/05/2029	2,092,410	0.06
	Entercom Media Corp. 144A <sup>(c)</sup>	USD	6.500%	01/05/2027	3,065,775	0.09
	EQT Corp. 144A <sup>(c)</sup>	USD	3.625%	15/05/2031	4,145,862	0.13
	Expedia Group, Inc. 144A <sup>(c)</sup> Exterran Energy Solutions LP Via EES Finance Corp.	USD USD	4.625% 8.125%	01/08/2027 01/05/2025	1,348,246 2,228,820	0.04 0.07
	FirstEnergy Transmission LLC 144A <sup>(c)</sup>	USD	5.450%	15/07/2044	2,488,188	0.08
4,182,000	Ford Motor Co. 144A <sup>(c)</sup>	USD	(2.078%)	15/03/2026	4,690,814	0.14
	Forestar Group, Inc. 144A <sup>(c)</sup>	USD	3.850%	15/05/2026	1,779,956	0.05
	Freedom Mortgage Corp. 144A <sup>(c)</sup> Getty Images, Inc. 144A <sup>(c)</sup>	USD USD	7.625% 9.750%	01/05/2026 01/03/2027	7,062,937 4,618,120	0.22 0.14
	Global Infrastructure Solutions, Inc. 144A <sup>(c)</sup>	USD	5.625%	01/06/2029	3,332,050	0.14
	Global Medical Response, Inc. 144A <sup>(c)</sup>	USD	6.500%	01/10/2025	5,308,306	0.16
	Global Partners LP Via GLP Finance Corp.	USD	6.875%	15/01/2029	5,796,787	0.18
	Go Daddy Operating Co., LLC Via GD Finance Co., Inc. 144A <sup>(c)</sup>	USD	5.250%	01/12/2027	2,924,250	0.09
	Go Daddy Operating Co., LLC Via GD Finance Co., Inc. 144A <sup>(c)</sup> Goodyear Tire & Rubber Co.	USD USD	3.500% 9.500%	01/03/2029 31/05/2025	6,013,980 6,225,575	0.19 0.19
	Goodyear Tire & Rubber Co. 144A <sup>(c)</sup>	USD	5.000%	15/07/2029	3,643,526	0.13
	Goodyear Tire & Rubber Co. 144A <sup>(c)</sup>	USD	5.250%	15/07/2031	3,625,731	0.11
	GrafTech Finance, Inc. 144A <sup>(c)</sup>	USD	4.625%	15/12/2028	2,047,031	0.06
	Graham Holdings Co. 144A <sup>(c)</sup>	USD USD	5.750%	01/06/2026	4,656,847	0.14
	Gray Television, Inc. 144A <sup>(c)</sup> Great Lakes Dredge & Dock Corp. 144A <sup>(c)</sup>	USD	7.000% 5.250%	15/05/2027 01/06/2029	4,996,087 1,114,175	0.15 0.03
	Group 1 Automotive, Inc. 144A <sup>(c)</sup>	USD	4.000%	15/08/2028	6,127,615	0.19
	GrubHub Holdings, Inc. 144A <sup>(c)</sup>	USD	5.500%	01/07/2027	6,264,590	0.19
	GTCR AP Finance, Inc. 144A <sup>(c)</sup>	USD	8.000%	15/05/2027	4,949,820	0.15
	GYP Holdings III Corp. 144A <sup>(c)</sup> H&E Equipment Services, Inc. 144A <sup>(c)</sup>	USD USD	4.625% 3.875%	01/05/2029 15/12/2028	2,845,565 1,246,463	0.09 0.04
	H-Food Holdings LLC Via Hearthside Finance Co., Inc. 144A <sup>(c)</sup>	USD	8.500%	01/06/2026	4,586,787	0.14
	Hilton Domestic Operating Co., Inc.	USD	4.875%	15/01/2030	3,035,250	0.09
	Hilton Domestic Operating Co., Inc. 144A <sup>(c)</sup>	USD	5.375%	01/05/2025	1,872,625	0.06
	Hilton Domestic Operating Co., Inc. 144A <sup>(c)</sup>	USD	5.750%	01/05/2028	809,710	0.02
	Hilton Domestic Operating Co., Inc. 144A <sup>(c)</sup> Hilton Domestic Operating Co., Inc. 144A <sup>(c)</sup>	USD USD	4.000% 3.625%	01/05/2031 15/02/2032	2,650,240 4,303,350	0.08 0.13
	Hilton Grand Vacations Borrower Escrow LLC Via Hilton Grand Vacations Borrower Esc 144A <sup>(c)</sup>	USD	5.000%	01/06/2029	5,219,437	0.16
5,367,000	HLF Financing SARL LLC Via Herbalife International, Inc. 144A <sup>(c)</sup>	USD	4.875%	01/06/2029	5,400,544	0.17
	Howard Hughes Corp. 144A <sup>(c)</sup>	USD	5.375%	01/08/2028	929,500	0.03
	Howard Hughes Corp. 144A <sup>(c)</sup>	USD	4.125%	01/02/2029	1,428,000	0.04
	Howard Hughes Corp. 144A <sup>(c)</sup> HUB International Ltd. 144A <sup>(c)</sup>	USD USD	4.375% 7.000%	01/02/2031 01/05/2026	1,420,860 8,095,612	0.04 0.25
	Icahn Enterprises LP Via Icahn Enterprises Finance Corp.	USD	4.750%	15/09/2024	9,073,735	0.28
4,639,000	iHeartCommunications, Inc. 144A <sup>(c)</sup>	USD	5.250%	15/08/2027	4,812,962	0.15
	iHeartCommunications, Inc. 144A <sup>(c)</sup>	USD	4.750%	15/01/2028	1,586,813	0.05
	Illuminate Buyer LLC Via Illuminate Holdings IV, Inc. 144A <sup>(c)</sup> Imola Merger Corp. 144A <sup>(c)</sup>	USD USD	9.000% 4.750%	01/07/2028 15/05/2029	1,729,938	0.05 0.15
	Indigo Natural Resources LLC 144A <sup>(c)</sup>	USD	5.375%	01/02/2029	4,916,617 7,929,775	0.13
	Ingevity Corp. 144A <sup>(c)</sup>	USD	4.500%	01/02/2026	2,557,375	0.08
	Ingevity Corp. 144A <sup>(c)</sup>	USD	3.875%	01/11/2028	1,230,700	0.04
	Installed Building Products, Inc. 144A <sup>(c)</sup>	USD	5.750%	01/02/2028	1,683,893	0.05
	IRB Holding Corp. 144A <sup>(c)</sup> IRB Holding Corp. 144A <sup>(c)</sup>	USD USD	7.000% 6.750%	15/06/2025 15/02/2026	2,277,580 12,243,027	0.07 0.38
	Iron Mountain, Inc. 144A <sup>(c)</sup>	USD	4.500%	15/02/2020	3,110,000	0.10
	J2 Global, Inc. 144A <sup>(c)</sup>	USD	4.625%	15/10/2030	6,851,100	0.21
	JELD-WEN, Inc. 144A <sup>(c)</sup>	USD	4.625%	15/12/2025	2,107,948	0.07
	JELD-WEN, Inc. 144A <sup>(c)</sup>	USD	4.875%	15/12/2027	5,636,730	0.17
	Kaiser Aluminum Corp. 144A <sup>(c)</sup> KBR, Inc. 144A <sup>(c)</sup>	USD USD	4.500% 4.750%	01/06/2031 30/09/2028	5,015,362 2,456,176	0.15 0.08
	Ken Garff Automotive LLC 144A <sup>(c)</sup>	USD	4.875%	15/09/2028	3,103,100	0.10
15,599,000	Kraft Heinz Foods Co.	USD	3.000%	01/06/2026	16,505,606	0.51
	Kraft Heinz Foods Co.	USD	4.625%	30/01/2029	2,817,657	0.09
	Kraft Heinz Foods Co.	USD	4.625%	01/10/2039	7,683,290	0.24
	Kraft Heinz Foods Co. Kraton Polymers LLC Via Kraton Polymers Capital Corp. 144A <sup>(c)</sup>	USD USD	4.375% 4.250%	01/06/2046 15/12/2025	7,711,503 1,824,169	0.24 0.06
	Kronos Acquisition Holdings, Inc. Via KIK Custom Products, Inc. 144A <sup>(c)</sup>	USD	7.000%	31/12/2027	3,513,428	0.11
5,736,000	LABL Escrow Issuer LLC 144A <sup>(c)</sup>	USD	6.750%	15/07/2026	6,166,200	0.19
	LABL Escrow Issuer LLC 144A <sup>(c)</sup>	USD	10.500%	15/07/2027	3,612,970	0.11
	Lamar Media Corp. 144A <sup>(c)</sup> LCM Investments Holdings II LLC 144A <sup>(c)</sup>	USD USD	3.625% 4.875%	15/01/2031 01/05/2029	2,406,250 4,300,087	0.07 0.13

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	· ·					
United States – (		LIOD	0.5000/	04/44/0005	4.450.000	0.40
	LD Holdings Group LLC 144A <sup>(c)</sup> LD Holdings Group LLC 144A <sup>(c)</sup>	USD USD	6.500% 6.125%	01/11/2025 01/04/2028	4,150,900 2,850,269	0.13 0.09
	Level 3 Financing, Inc. 144A <sup>(c)</sup>	USD	4.625%	15/09/2027	13,605,252	0.09
	Level 3 Financing, Inc. 144A <sup>(c)</sup>	USD	4.250%	01/07/2028	5,514,435	0.42
	Level 3 Financing, Inc. 144A <sup>(c)</sup>	USD	3.625%	15/01/2029	2,924,981	0.09
	Lions Gate Capital Holdings LLC 144A <sup>(c)</sup>	USD	5.500%	15/04/2029	5,410,562	0.17
	Lithia Motors, Inc. 144A <sup>(c)</sup>	USD	5.250%	01/08/2025	4,361,202	0.13
	Lithia Motors, Inc. 144A <sup>(c)</sup>	USD	3.875%	01/06/2029	1,934,783	0.06
1,280,000	Lithia Motors, Inc. 144A <sup>(c)</sup>	USD	4.375%	15/01/2031	1,356,800	0.04
4,572,000	LogMeIn, Inc. 144A <sup>(c)</sup>	USD	5.500%	01/09/2027	4,720,590	0.15
4,500,000	LPL Holdings, Inc. 144A <sup>(c)</sup>	USD	4.000%	15/03/2029	4,477,500	0.14
	LPL Holdings, Inc. 144A <sup>(c)</sup>	USD	4.375%	15/05/2031	3,568,331	0.11
	Lumen Technologies, Inc. 144A <sup>(c)</sup>	USD	4.500%	15/01/2029	2,056,400	0.06
	MACOM Technology Solutions Holdings, Inc. 144A <sup>(c)</sup>	USD	0.250%	15/03/2026	2,981,509	0.09
	MajorDrive Holdings IV LLC 144A <sup>(c)</sup>	USD	6.375%	01/06/2029	6,503,880	0.20
	Manitowoc Co., Inc. 144A <sup>(c)</sup>	USD	9.000%	01/04/2026	6,316,155	0.19
1,372,000		USD	4.625%	15/06/2030	1,549,921	0.05
	MasTec, Inc. 144A <sup>(c)</sup>	USD	4.500%	15/08/2028	679,828	0.02
	Match Group Holdings II LLC 144A <sup>(c)</sup>	USD	4.625%	01/06/2028	6,081,772	0.19
267,000		USD	4.125%	01/08/2030	266,333	0.01
	Mattel, Inc. 144A <sup>(c)</sup>	USD	6.750%	31/12/2025	535,098	0.02
	Mattel, Inc. 144A <sup>(c)</sup>	USD	3.375%	01/04/2026	2,074,800	0.06
	Mattel, Inc. 144A <sup>(c)</sup>	USD	5.875%	15/12/2027	2,285,681	0.07
	Mattel, Inc. 144A <sup>(c)</sup>	USD	3.750%	01/04/2029	2,894,025	0.09
	Mauser Packaging Solutions Holding Co. 144A <sup>(c)</sup>	USD	7.250%	15/04/2025	5,854,389	0.18
	Mercer International, Inc.	USD	5.500%	15/01/2026	3,226,904	0.10
1,668,000	Mercer International, Inc. 144A <sup>(c)</sup>	USD	5.125%	01/02/2029	3,560,400	0.11 0.05
	Meredith Corp.  Meredith Corp. 144A <sup>(c)</sup>	USD USD	6.875% 6.500%	01/02/2026 01/07/2025	1,733,678 1,551,960	0.05
	Meritor, Inc. 144A <sup>(c)</sup>	USD	6.250%	01/06/2025	1,080,563	0.03
	MGM Growth Properties Operating Partnership LP Via MGP Finance	03D	0.230 /6	01/00/2023	1,000,303	0.03
	Co-Issuer, Inc. 144A <sup>(c)</sup> MGM Growth Properties Operating Partnership LP Via MGP Finance	USD	4.625%	15/06/2025	4,568,850	0.14
1,954,000	Co-Issuer, Inc. 144A <sup>(c)</sup>	USD	3.875%	15/02/2029	1,985,753	0.06
1 766 000	Microchip Technology, Inc. 144A <sup>(c)</sup>	USD	4.250%	01/09/2025	1,854,084	0.06
	Midcap Financial Issuer Trust 144A <sup>(c)</sup>	USD	6.500%	01/05/2028	2,932,605	0.09
	Mileage Plus Holdings LLC Via Mileage Plus Intellectual Property Assets 144A <sup>(c)</sup>		6.500%	20/06/2027	3,946,983	0.12
5.028.000	Minerals Technologies, Inc. 144A <sup>(c)</sup>	USD	5.000%	01/07/2028	5,235,405	0.16
	Moog, Inc. 144A <sup>(c)</sup>	USD	4.250%	15/12/2027	4,508,927	0.14
	MPH Acquisition Holdings LLC 144A <sup>(c)</sup>	USD	5.750%	01/11/2028	10,475,569	0.32
	MSCI, Inc. 144A <sup>(c)</sup>	USD	3.625%	01/09/2030	2,189,025	0.07
	MSCI, Inc. 144A <sup>(c)</sup>	USD	3.625%	01/11/2031	1,866,585	0.06
1,488,000	Mueller Water Products, Inc. 144A <sup>(c)</sup>	USD	4.000%	15/06/2029	1,525,200	0.05
	Murphy Oil USA, Inc. 144A <sup>(c)</sup>	USD	3.750%	15/02/2031	4,550,262	0.14
3,900,000	Nationstar Mortgage Holdings, Inc. 144A <sup>(c)</sup>	USD	6.000%	15/01/2027	4,046,250	0.12
4,579,000	Nationstar Mortgage Holdings, Inc. 144A <sup>(c)</sup>	USD	5.500%	15/08/2028	4,546,008	0.14
710,000	Nationstar Mortgage Holdings, Inc. 144A <sup>(c)</sup>	USD	5.125%	15/12/2030	687,813	0.02
2,817,000	Navient Corp.	USD	7.250%	25/01/2022	2,933,201	0.09
3,565,000	Navient Corp.	USD	5.500%	25/01/2023	3,761,075	0.12
7,267,000	Navient Corp.	USD	5.875%	25/10/2024	7,739,355	0.24
2,710,000	Navient Corp.	USD	6.750%	15/06/2026	2,984,388	0.09
9,195,000	Navient Corp.	USD	4.875%	15/03/2028	9,103,050	0.28
2,334,000	NCR Corp. 144A <sup>(c)</sup>	USD	8.125%	15/04/2025	2,549,895	0.08
1,047,000	NESCO Holdings II, Inc. 144A <sup>(c)</sup>	USD	5.500%	15/04/2029	1,084,954	0.03
2,579,000	Netflix, Inc.	USD	4.875%	15/04/2028	2,962,626	0.09
	Netflix, Inc.	USD	5.875%	15/11/2028	994,250	0.03
2,704,000	Netflix, Inc. 144A <sup>(c)</sup>	USD	3.625%	15/06/2025	2,906,800	0.09
3,826,000	New Albertsons LP	USD	7.450%	01/08/2029	4,514,680	0.14
	Newell Brands, Inc.	USD	4.875%	01/06/2025	1,822,444	0.06
7,495,000		USD	4.700%	01/04/2026	8,437,148	0.26
7,149,000		USD	6.000%	01/04/2046	9,079,230	0.28
	News Corp. 144A <sup>(c)</sup>	USD	3.875%	15/05/2029	2,513,713	0.08
	Nexstar Broadcasting, Inc. 144A <sup>(c)</sup>	USD	4.750%	01/11/2028	1,382,063	0.04
	NGL Energy Operating LLC Via NGL Energy Finance Corp. 144A <sup>(c)</sup>	USD	7.500%	01/02/2026	5,065,681	0.16
	Nielsen Finance LLC Via Nielsen Finance Co. 144A <sup>(c)</sup>	USD	4.500%	15/07/2029	2,060,138	0.06
	Nielsen Finance LLC Via Nielsen Finance Co. 144A <sup>(c)</sup>	USD	5.875%	01/10/2030	86,800	0.00
	Nielsen Finance LLC Via Nielsen Finance Co. 144A <sup>(c)</sup>	USD	4.750%	15/07/2031	2,562,750	0.08
	Novelis Corp. 144A <sup>(c)</sup>	USD	5.875%	30/09/2026	2,730,222	0.08
2,401,000	NRG Energy, Inc. 144A <sup>(c)</sup> Nuance Communications, Inc.	USD USD	3.375%	15/02/2029	2,325,969	0.07
			5.625%	15/12/2026	5,129,655	0.16

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	·					
United States – (6	Continued) Oasis Petroleum, Inc. 144A <sup>(c)</sup>	USD	6.375%	01/06/2026	890,313	0.03
	Occidental Petroleum Corp.	USD	6.450%	15/09/2036	13,709,524	0.42
3,163,000	4-3	USD	3.875%	01/09/2028	3,226,260	0.10
6,135,000	OneMain Finance Corp.	USD	5.625%	15/03/2023	6,506,934	0.20
	OneMain Finance Corp.	USD	7.125%	15/03/2026	2,532,710	0.08
1,305,000		USD	4.125%	30/04/2028	1,314,788	0.04
	Organon Finance 1 LLC 144A <sup>(c)</sup> Outfront Media Capital LLC Via Outfront Media Capital Corp. 144A <sup>(c)</sup>	USD USD	5.125%	30/04/2031	7,923,541 1,863,750	0.24
1,750,000 2,500,000		USD	6.250% 4.250%	15/06/2025 15/01/2029	2,478,125	0.06 0.08
4,369,000		USD	4.625%	15/03/2030	4,379,922	0.14
1,966,000		USD	4.500%	31/03/2029	1,980,745	0.06
2,760,000		USD	8.375%	15/04/2027	3,184,350	0.10
3,295,000		USD	7.500%	01/04/2027	3,360,900	0.10
	Park River Holdings, Inc. 144A <sup>(c)</sup>	USD	5.625%	01/02/2029	7,574,400	0.23
4,800,000	( )	USD	0.836%	15/02/2026	4,622,416	0.14
3,076,000	· · · · · · · · · · · · · · · · · · ·	USD	4.250%	15/02/2029	2,991,410	0.09
2,532,000 1,950,000	(-)	USD USD	3.750% 4.750%	15/06/2029	2,544,660	0.08 0.06
4,228,000		USD	5.500%	15/02/2028 01/09/2028	2,028,000 4,344,270	0.00
4,785,000	. (-)	USD	6.750%	15/05/2026	4,793,972	0.15
11,262,000	(-)	USD	5.750%	01/03/2027	11,853,255	0.37
8,095,000		USD	5.625%	15/01/2028	8,600,937	0.27
1,809,000		USD	4.625%	15/04/2030	1,827,090	0.06
571,000		USD	4.500%	15/09/2031	566,718	0.02
7,536,000	PQ Corp. 144A <sup>(c)</sup>	USD	5.750%	15/12/2025	7,752,660	0.24
	Presidio Holdings, Inc. 144A <sup>(c)</sup>	USD	8.250%	01/02/2028	1,946,835	0.06
1,889,000		USD	5.125%	15/01/2028	1,974,005	0.06
6,195,000	- ()	USD	3.750%	01/04/2031	5,943,328	0.18
2,963,000		USD USD	6.250%	15/01/2028	3,066,705	0.09
5,159,000 4,805,000	(-)	USD	5.250% 3.375%	15/04/2024 31/08/2027	5,520,130 4,612,800	0.17 0.14
2,442,000	(-)	USD	4.375%	30/04/2029	2,409,949	0.07
1,197,000		USD	3.625%	15/02/2025	1,229,918	0.04
	PTC, Inc. 144A <sup>(c)</sup>	USD	4.000%	15/02/2028	1,410,728	0.04
4,820,000	(-)	USD	3.375%	01/04/2031	4,922,425	0.15
3,640,000	Quicken Loans LLC 144A <sup>(c)</sup>	USD	5.250%	15/01/2028	3,805,467	0.12
2,935,000		USD	6.250%	01/02/2029	3,030,388	0.09
4,195,000		USD	4.875%	01/06/2023	4,394,262	0.14
969,000		USD	7.625%	15/06/2025	1,054,999	0.03
2,553,000	(-)	USD USD	9.375%	01/04/2027	2,859,360	0.09 0.09
2,935,000 2,820,000	·	USD	0.500% 9.750%	01/04/2027 01/12/2026	2,801,144 3,042,075	0.09
5,204,000					-,,	
	Group Issuer Lu 144A <sup>(c)</sup>	USD	4.000%	15/10/2027	5,112,930	0.16
2,190,000		USD	7.500%	01/07/2025	2,277,600	0.07
4,450,000		USD	8.000%	15/11/2026	4,644,687	0.14
4,571,000		USD	3.125%	01/02/2029	4,416,729	0.14
4,665,000		USD	8.250%	15/03/2026	5,026,537	0.16
	Scotts Miracle-Gro Co. 144A <sup>(c)</sup> SeaWorld Parks & Entertainment, Inc. 144A <sup>(c)</sup>	USD USD	4.000% 9.500%	01/04/2031 01/08/2025	9,103,370 12,279,880	0.28 0.38
	Sensata Technologies, Inc. 144A <sup>(c)</sup>	USD	4.375%	15/02/2030	4,954,062	0.36
	Service Properties Trust	USD	4.350%	01/10/2024	6,976,643	0.22
9,540,000		USD	4.500%	15/03/2025	9,280,302	0.29
800,000		USD	7.500%	15/09/2025	888,757	0.03
4,440,000	Sinclair Television Group, Inc. 144A <sup>(c)</sup>	USD	4.125%	01/12/2030	4,334,550	0.13
4,310,000		USD	3.875%	01/08/2022	4,342,325	0.13
732,000		USD	4.625%	15/07/2024	748,928	0.02
2,406,000		USD	5.000%	01/08/2027	2,523,293	0.08
4,739,000		USD	4.125%	01/07/2030	4,750,847	0.15
2,402,000		USD	7.000%	01/07/2025 01/11/2028	2,594,160 4,545,750	0.08
4,350,000 8,704,000		USD USD	6.000% 10.500%	01/11/2028	4,545,750 8,943,360	0.14 0.28
7,868,000	(-)	USD	3.875%	15/03/2024	7,710,640	0.26
1,520,000	(-)	USD	5.500%	15/01/2025	1,613,100	0.05
3,985,000		USD	7.500%	15/04/2025	4,273,912	0.13
1,909,000		USD	11.500%	15/11/2021	1,998,484	0.06
7,500,000		USD	6.000%	15/11/2022	7,996,875	0.25
7,469,000	Sprint Corp.	USD	7.875%	15/09/2023	8,486,651	0.26
7,587,000 4,764,000	•	USD USD	7.625% 7.625%	15/02/2025 01/03/2026	8,990,595 5,812,080	0.28 0.18

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	·					
United States – (	Continued) Square, Inc. 144A <sup>(c)</sup>	USD	2.750%	01/06/2026	970,988	0.03
	Square, Inc. 144A <sup>(c)</sup>	USD	3.500%	01/06/2020	584,910	0.03
	SRM Escrow Issuer LLC 144A <sup>(c)</sup>	USD	6.000%	01/11/2028	5,775,450	0.18
2,165,000	SRS Distribution, Inc. 144A <sup>(c)</sup>	USD	6.125%	01/07/2029	2,196,122	0.07
	SS&C Technologies, Inc. 144A <sup>(c)</sup>	USD	5.500%	30/09/2027	2,929,313	0.09
	Standard Industries, Inc. 144A <sup>(c)</sup>	USD	5.000%	15/02/2027	7,249,045	0.22
, .,	Standard Industries, Inc. 144A <sup>(c)</sup>	USD	4.375%	15/07/2030	4,791,470	0.15
	Staples, Inc. 144A <sup>(c)</sup> Staples, Inc. 144A <sup>(c)</sup>	USD USD	7.500% 10.750%	15/04/2026 15/04/2027	7,137,997 3,738,045	0.22 0.12
	Starwood Property Trust, Inc.	USD	4.750%	15/03/2025	6,766,375	0.12
4,610,000	(-)	USD	5.000%	01/06/2031	4,667,625	0.14
436,000		USD	6.000%	15/04/2027	457,255	0.01
2,795,000	Sunoco LP Via Sunoco Finance Corp. 144A(c)	USD	4.500%	15/05/2029	2,777,531	0.09
6,908,000		USD	6.500%	01/06/2025	5,854,530	0.18
5,950,000	4.	USD	10.500%	15/01/2026	5,496,312	0.17
1,195,000		USD	5.500%	15/09/2024	1,212,925	0.04
5,377,000		USD	7.500%	01/10/2025	5,874,372	0.18
3,930,000 4,800,000		USD USD	6.000% 5.375%	31/12/2030 01/02/2027	4,008,600 5,016,000	0.12 0.15
2,634,000	•	USD	6.500%	15/07/2027	2,864,475	0.13
1,260,000	•	USD	5.000%	15/01/2028	1,319,850	0.04
8,100,000	•				1,212,222	
	144A <sup>(c)</sup>	USD	4.000%	15/01/2032	8,039,250	0.25
+ 2,315,000	Team Health Holdings, Inc. 144A <sup>(c)</sup>	USD	6.375%	01/02/2025	2,161,053	0.07
3,681,000		USD	4.625%	15/03/2028	3,777,626	0.12
	TEGNA, Inc. 144A <sup>(c)</sup>	USD	4.750%	15/03/2026	1,158,885	0.04
7,106,000		USD	4.000%	15/04/2029	7,123,765	0.22
3,400,000	(-)	USD	4.625%	01/09/2024	3,482,875	0.11
4,450,000 4,600,000	(-)	USD USD	7.500% 4.625%	01/04/2025 15/06/2028	4,778,187 4,720,750	0.15 0.15
4,860,000		USD	4.250%	01/06/2029	4,869,112	0.15
5,437,000	(-)	USD	5.125%	15/04/2029	5,437,000	0.17
3,715,000		USD	5.300%	15/08/2025	3,859,159	0.12
436,000	T-Mobile USA, Inc.	USD	2.250%	15/02/2026	440,451	0.01
1,776,000	T-Mobile USA, Inc.	USD	2.625%	15/04/2026	1,813,185	0.06
12,100,000		USD	3.375%	15/04/2029	12,378,875	0.38
440,000		USD	2.875%	15/02/2031	426,246	0.01
	TransDigm, Inc. 144A(c)	USD	8.000%	15/12/2025	1,046,903	0.03
5,225,000 7,900,000	(-)	USD USD	4.625% 4.875%	15/01/2029 01/05/2029	5,185,812 7,801,250	0.16 0.24
	Travel & Leisure Co. 144A <sup>(c)</sup>	USD	6.625%	31/07/2026	2,331,220	0.24
3,076,000	(-)	USD	6.625%	01/11/2025	3,152,900	0.10
3,855,000	7-1	USD	4.125%	15/04/2029	3,879,094	0.12
1,125,000	Triumph Group, Inc. 144A <sup>(c)</sup>	USD	8.875%	01/06/2024	1,248,750	0.04
9,077,000		USD	6.250%	15/09/2024	9,258,540	0.29
2,955,000		USD	6.500%	01/05/2025	3,158,156	0.10
	Tronox, Inc. 144A <sup>(c)</sup>	USD	4.625%	15/03/2029	10,401,075	0.32
4,216,000		USD	3.875%	15/12/2027	4,447,880	0.14
	Uber Technologies, Inc. 144A <sup>(c)</sup> Uber Technologies, Inc. 144A <sup>(c)</sup>	USD USD	7.500% 8.000%	15/05/2025 01/11/2026	10,299,987 336,350	0.32 0.01
	Uber Technologies, Inc. 144A <sup>(c)</sup>	USD	6.250%	15/01/2028	1,087,913	0.01
	United Airlines Holdings, Inc.	USD	4.250%	01/10/2022	2,851,313	0.09
	United Airlines, Inc. 144A <sup>(c)</sup>	USD	4.375%	15/04/2026	1,284,400	0.04
	United Natural Foods, Inc. 144A <sup>(c)</sup>	USD	6.750%	15/10/2028	7,602,400	0.23
6,225,000	United Wholesale Mortgage LLC 144A <sup>(c)</sup>	USD	5.500%	15/11/2025	6,427,312	0.20
1,841,000	Univar Solutions USA, Inc. 144A <sup>(c)</sup>	USD	5.125%	01/12/2027	1,937,653	0.06
	Univision Communications, Inc. 144A <sup>(c)</sup>	USD	6.625%	01/06/2027	3,788,750	0.12
	Univision Communications, Inc. 144A <sup>(c)</sup>	USD	4.500%	01/05/2029	6,662,500	0.21
	Urban One, Inc. 144A <sup>(c)</sup>	USD	7.375%	01/02/2028	9,520,562	0.29
	US Foods, Inc. 144A <sup>(c)</sup> US Foods, Inc. 144A <sup>(c)</sup>	USD	6.250%	15/04/2025	3,065,313	0.09
	USA Compression Partners LP Via USA Compression Finance Corp.	USD USD	4.750% 6.875%	15/02/2029 01/04/2026	6,116,670 10,813,342	0.19 0.33
	USI, Inc. 144A <sup>(c)</sup>	USD	6.875%	01/05/2025	7,861,582	0.33
	Vail Resorts, Inc. 144A <sup>(c)</sup>	USD	6.250%	15/05/2025	7,001,502	0.24
	Valvoline, Inc. 144A <sup>(c)</sup>	USD	4.250%	15/02/2030	2,775,568	0.02
	Valvoline, Inc. 144A <sup>(c)</sup>	USD	3.625%	15/06/2031	4,209,800	0.13
	VICI Properties LP Via VICI Note Co., Inc. 144A <sup>(c)</sup>	USD	4.250%	01/12/2026	2,369,000	0.07
3,165,000	Victors Merger Corp. 144A <sup>(c)</sup>	USD	6.375%	15/05/2029	3,157,088	0.10
	Vistra Operations Co., LLC 144A <sup>(c)</sup>	USD	5.625%	15/02/2027	1,187,291	0.04
4 445 000	Vistra Operations Co., LLC 144A <sup>(c)</sup>	USD	5.000%	31/07/2027	4,556,125	0.14
	Waste Pro USA, Inc. 144A <sup>(c)</sup>	USD	5.500%	15/02/2026	1,311,720	0.04

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds - (Contin	nued)					
United States – (C						
	WESCO Distribution, Inc. 144A <sup>(c)</sup>	USD	7.125%	15/06/2025	8,906,256	0.27
	Western Digital Corp.	USD	4.750%	15/02/2026	3,002,670	0.09
	WMG Acquisition Corp. 144A <sup>(c)</sup> WMG Acquisition Corp. 144A <sup>(c)</sup>	USD USD	3.875% 3.000%	15/07/2030 15/02/2031	3,425,920 4,103,622	0.11 0.13
	Wolverine Escrow LLC 144A <sup>(c)</sup>	USD	8.500%	15/11/2024	4,838,130	0.13
	Wolverine Escrow LLC 144A <sup>(c)</sup>	USD	9.000%	15/11/2026	361,350	0.01
	WR Grace & Co-Conn 144A <sup>(c)</sup>	USD	5.625%	01/10/2024	14,442,750	0.45
	WR Grace & Co-Conn 144A <sup>(c)</sup>	USD	4.875%	15/06/2027	907,335	0.03
3,295,000	Wyndham Destinations, Inc. 144A <sup>(c)</sup>	USD	4.625%	01/03/2030	3,402,088	0.10
7,469,000	Wynn Las Vegas LLC Via Wynn Las Vegas Capital Corp. 144A <sup>(c)</sup>	USD	5.500%	01/03/2025	7,991,830	0.25
	Xerox Holdings Corp. 144A <sup>(c)</sup>	USD	5.000%	15/08/2025	6,305,527	0.19
	Yum! Brands, Inc. 144A <sup>(c)</sup>	USD	7.750%	01/04/2025	311,006	0.01
	Yum! Brands, Inc. 144A <sup>(c)</sup>	USD	4.750%	15/01/2030	3,825,250	0.12
3,175,000	ZoomInfo Technologies LLC Via ZoomInfo Finance Corp. 144A <sup>(c)</sup>	USD	3.875%	01/02/2029	3,107,531	0.10
				•	1,819,336,355	56.20
TOTAL BONDS (cost USD 2,223,4	472,439)			:	2,273,595,488	70.23
						% of
					Market Value	Shareholders'
Holdings	Security Description	Currency	Interest Rate		USD	Equity
Preferred Stock	s – 0.07%					
United States						
20 000		USD	4.375%		2,260,600	0.07
09,000	Bank of America Corp.—Series NN—Preferred					
TOTAL PREFERR (cost USD 2,225,0	RED STOCKS				2,260,600	0.07
TOTAL PREFERS (cost USD 2,225,0	RED STOCKS 000) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					70.20
TOTAL PREFERS (cost USD 2,225,0	RED STOCKS 000) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET			:	2,260,600	70.30
TOTAL PREFERS (cost USD 2,225,0	RED STOCKS 000) ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>		
TOTAL PREFERS (cost USD 2,225,0 TOTAL TRANSFE (cost USD 2,225,0	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description	Currency	Interest Rate <sup>(a)</sup>		2,275,856,088 Market Value	70.30 % of Shareholders'
TOTAL PREFERS (cost USD 2,225,6) TOTAL TRANSFE (cost USD 2,225,6) Holdings	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description	Currency	Interest Rate <sup>(a)</sup>		2,275,856,088 Market Value	70.30 % of Shareholders
TOTAL PREFERRI (cost USD 2,225,6) TOTAL TRANSFE (cost USD 2,225,6) Holdings Other Transfera Bonds – 2.84%	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description	Currency	Interest Rate <sup>(a)</sup>		2,275,856,088 Market Value	70.30 % of Shareholders
TOTAL PREFERS (cost USD 2,225,6 TOTAL TRANSFE (cost USD 2,225,6 Holdings Other Transfera Bonds – 2.84% Cayman Islands	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description	Currency	Interest Rate <sup>(a)</sup>		2,275,856,088 Market Value	70.30 % of Shareholders' Equity
TOTAL PREFERRI (cost USD 2,225,6)  TOTAL TRANSFE (cost USD 2,225,6)  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description able Securities			Maturity Date <sup>(b)</sup>	2,275,856,088 Market Value USD	70.30 % of Shareholders' Equity
TOTAL PREFERR (cost USD 2,225,6 TOTAL TRANSFE (cost USD 2,225,6 Holdings Other Transfera Bonds – 2.84% Cayman Islands 1,399,951 United States	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description able Securities  Noble Finance Co.	USD	11.000%	Maturity Date <sup>(b)</sup> 15/02/2028	2,275,856,088  Market Value USD	70.30 % of Shareholders' Equity
TOTAL PREFERR (cost USD 2,225,6  TOTAL TRANSFE (cost USD 2,225,6  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup>	USD	11.000% 6.000%	Maturity Date <sup>(b)</sup> 15/02/2028 01/06/2029	2,275,856,088  Market Value USD  1,504,947  956,813	70.30 % of Shareholders Equity 0.05
TOTAL PREFERS (cost USD 2,225,6  TOTAL TRANSFE (cost USD 2,225,6  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A(c) Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A(c)	USD USD USD	11.000% 6.000% 5.375%	Maturity Date <sup>(b)</sup> 15/02/2028 01/06/2029 15/06/2029	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131	70.30 % of Shareholders Equity  0.05
TOTAL PREFERS (cost USD 2,225,6)  TOTAL TRANSFE (cost USD 2,225,6)  Holdings  Other Transfera Bonds – 2.84% Cayman Islands	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup>	USD USD USD USD	11.000% 6.000% 5.375% 4.125%	Maturity Date <sup>(b)</sup> 15/02/2028  01/06/2029 15/06/2029 15/05/2029	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437	70.30 % of Shareholders Equity  0.05  0.03 0.08 0.32
TOTAL PREFERS (cost USD 2,225,6  TOTAL TRANSFE (cost USD 2,225,6  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 4,839,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A(c) Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A(c)	USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500%	15/02/2028 01/06/2029 15/06/2029 15/05/2029 01/05/2028	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610	70.30 % of Shareholders' Equity  0.05  0.03 0.08 0.32 0.15
TOTAL PREFERR (cost USD 2,225,6  TOTAL TRANSFE (cost USD 2,225,6  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 4,839,000 2,507,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup> Celestial-Saturn Merger Sub, Inc. 144A <sup>(c)</sup> Clark Equipment Co. 144A <sup>(c)</sup>	USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875%	15/02/2028 01/06/2029 15/06/2029 15/05/2029 01/05/2028 01/06/2025	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153	70.30 % of Shareholders' Equity  0.05  0.03 0.08 0.32 0.15 0.08
TOTAL PREFERS (cost USD 2,225,6  TOTAL TRANSFE (cost USD 2,225,6  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 4,839,000 2,507,000 1,488,000	RED STOCKS 0000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup> Celestial-Saturn Merger Sub, Inc. 144A <sup>(c)</sup>	USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500%	15/02/2028 01/06/2029 15/06/2029 15/05/2029 01/05/2028	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610	70.30 % of Shareholders Equity  0.05  0.03 0.08 0.32 0.15 0.08 0.08
TOTAL PREFERS (cost USD 2,225,6  TOTAL TRANSFE (cost USD 2,225,6  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 4,839,000 2,507,000 1,488,000 5,316,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup> Celestial-Saturn Merger Sub, Inc. 144A <sup>(c)</sup> Clark Equipment Co. 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250% 5.000%	15/02/2028 01/06/2029 15/06/2029 01/05/2029 01/05/2028 01/06/2025 15/04/2029	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920 5,458,867	70.30 % of Shareholders Equity  0.05  0.03 0.08 0.32 0.15 0.08 0.00 0.00
TOTAL PREFERS (cost USD 2,225,6  TOTAL TRANSFE (cost USD 2,225,6  Holdings  Other Transfera Bonds – 2.84% Cayman Islands	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup> Celestial-Saturn Merger Sub, Inc. 144A <sup>(c)</sup> Cark Equipment Co. 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup> Kennedy-Wilson, Inc.	USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250%	15/02/2028 01/06/2029 15/06/2029 15/05/2029 01/05/2028 01/06/2025 15/04/2029 01/03/2031	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920	70.30 % of Shareholders Equity  0.05  0.03 0.08 0.32 0.16 0.08 0.05
TOTAL PREFERR (cost USD 2,225,6  TOTAL TRANSFE (cost USD 2,225,6  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 4,839,000 2,507,000 1,488,000 5,316,000 2,607,000 1,658,000	RED STOCKS 0000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup> Celestial-Saturn Merger Sub, Inc. 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup> Kennedy-Wilson, Inc. Kraft Heinz Foods Co.	USD USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250% 5.000% 3.875%	15/02/2028 01/06/2029 15/06/2029 15/05/2029 01/05/2028 01/06/2025 15/04/2029 01/03/2031 15/05/2027	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920 5,458,867 2,847,214	70.30 % of Shareholders Equity  0.05  0.03 0.08 0.32 0.15 0.08 0.05 0.17 0.09 0.06
TOTAL PREFERS (cost USD 2,225,6  TOTAL TRANSFE (cost USD 2,225,6  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 4,839,000 2,507,000 1,488,000 5,316,000 1,658,000 10,704,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A(c) Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A(c) Elestial-Saturn Merger Sub, Inc. 144A(c) Clark Equipment Co. 144A(c) Compass Group Diversified Holdings LLC 144A(c) Kennedy-Wilson, Inc. Kraft Heinz Foods Co. Kraft Heinz Foods Co.	USD USD USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250% 5.000% 3.875% 4.250%	15/02/2028 01/06/2029 15/06/2029 15/05/2029 01/05/2028 01/06/2025 15/04/2029 01/03/2031 15/05/2027 01/03/2031	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920 5,458,867 2,847,214 1,846,297	70.30 % of Shareholders' Equity  0.05  0.03 0.08 0.08 0.05 0.07 0.09 0.06 0.38
TOTAL PREFERS (cost USD 2,225,6)  TOTAL TRANSFE (cost USD 2,225,6)  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 4,839,000 2,507,000 1,488,000 5,316,000 2,607,000 1,658,000 10,704,000 + 7,063,000 3,308,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup> Celestial-Saturn Merger Sub, Inc. 144A <sup>(c)</sup> Cark Equipment Co. 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup> Kennedy-Wilson, Inc. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Nabors Industries, Inc. 144A <sup>(c)</sup> Novelis Corp. 144A <sup>(c)</sup> Novelis Corp. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250% 5.000% 3.875% 4.250% 4.250%	15/02/2028 01/06/2029 15/06/2029 15/06/2029 01/05/2028 01/06/2025 15/04/2029 01/03/2031 15/05/2027 01/03/2031 01/10/2049	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920 5,458,867 2,847,214 1,846,297 12,380,177	70.30 % of Shareholders' Equity  0.05  0.03 0.08 0.32 0.15 0.08 0.05 0.17 0.09 0.06 0.38 0.22
TOTAL PREFERR (cost USD 2,225,6  TOTAL TRANSFE (cost USD 2,225,6  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 4,839,000 2,507,000 1,488,000 5,316,000 2,607,000 1,658,000 10,704,000 + 7,063,000 7,063,000 3,308,000 2,431,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A(c) Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A(c) Eaeacon Roofing Supply, Inc. 144A(c) Celestial-Saturn Merger Sub, Inc. 144A(c) Clark Equipment Co. 144A(c) Compass Group Diversified Holdings LLC 144A(c) Kennedy-Wilson, Inc. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Nabors Industries, Inc. 144A(c) Novelis Corp. 144A(c) PennyMac Financial Services, Inc. 144A(c)	USD USD USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250% 5.000% 3.875% 4.250% 4.875% 9.000%	15/02/2028 01/06/2029 15/06/2029 15/05/2029 01/05/2028 01/05/2029 01/03/2031 15/05/2027 01/03/2031 01/10/2049 01/02/2025	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920 5,458,867 2,847,214 1,846,297 12,380,177 7,257,232	70.30 % of Shareholders Equity  0.05  0.03 0.08 0.32 0.15 0.09 0.06 0.38 0.22 0.11
TOTAL PREFERR (cost USD 2,225,6  TOTAL TRANSFE (cost USD 2,225,6  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 4,839,000 2,507,000 1,488,000 5,316,000 2,607,000 1,658,000 10,704,000 + 7,063,000 7,063,000 3,308,000 2,431,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup> Celestial-Saturn Merger Sub, Inc. 144A <sup>(c)</sup> Cark Equipment Co. 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup> Kennedy-Wilson, Inc. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Nabors Industries, Inc. 144A <sup>(c)</sup> Novelis Corp. 144A <sup>(c)</sup> Novelis Corp. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250% 5.000% 3.875% 4.250% 4.875% 9.000% 4.750%	15/02/2028 01/06/2029 15/06/2029 15/05/2029 01/05/2028 01/06/2025 15/04/2029 01/03/2031 15/05/2027 01/03/2031 01/10/2049 01/02/2025 30/01/2030	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920 5,458,867 2,847,214 1,846,297 12,380,177 7,257,232 3,481,670	70.30 % of Shareholders' Equity  0.05  0.03 0.08 0.02 0.17 0.09 0.06 0.38 0.22 0.11 0.08
TOTAL PREFERS (cost USD 2,225,6)  TOTAL TRANSFE (cost USD 2,225,6)  Holdings  Other Transfera Bonds – 2.84%  Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 2,507,000 1,488,000 5,316,000 2,607,000 10,704,000 + 7,063,000 3,308,000 2,431,000 2,354,000 6,375,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup> Celestial-Saturn Merger Sub, Inc. 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup> Kennedy-Wilson, Inc. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Nabors Industries, Inc. 144A <sup>(c)</sup> Novelis Corp. 144A <sup>(c)</sup> PennyMac Financial Services, Inc. 144A <sup>(c)</sup> Playtika Holding Corp. 144A <sup>(c)</sup> Science Applications International Corp. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250% 5.000% 3.875% 4.250% 4.875% 9.000% 4.750% 5.375%	15/02/2028 01/06/2029 15/06/2029 15/05/2029 01/05/2029 01/05/2025 15/04/2029 01/03/2031 15/05/2027 01/03/2031 01/10/2049 01/02/2045 30/01/2030 15/10/2025	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920 5,458,867 2,847,214 1,846,297 12,380,177 7,257,232 3,481,670 2,570,783	70.30 % of Shareholders' Equity  0.05  0.03 0.08 0.05 0.17 0.09 0.06 0.38 0.22 0.11 0.08 0.05
TOTAL PREFERS (cost USD 2,225,6)  TOTAL TRANSFE (cost USD 2,225,6)  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 4,839,000 2,507,000 1,488,000 5,316,000 2,607,000 1,658,000 10,704,000 + 7,063,000 3,308,000 2,431,000 6,375,000 2,120,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup> Celestial-Saturn Merger Sub, Inc. 144A <sup>(c)</sup> Cark Equipment Co. 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup> Kennedy-Wilson, Inc. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Nabors Industries, Inc. 144A <sup>(c)</sup> Novelis Corp. 144A <sup>(c)</sup> PennyMac Financial Services, Inc. 144A <sup>(c)</sup> Playtika Holding Corp. 144A <sup>(c)</sup> Science Applications International Corp. 144A <sup>(c)</sup> SM Energy Co. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250% 5.000% 3.875% 4.250% 4.750% 4.750% 4.750% 4.250% 4.250%	15/02/2028 01/06/2029 15/06/2029 15/06/2029 01/05/2029 01/05/2028 01/06/2025 15/04/2029 01/03/2031 01/10/2049 01/02/2025 30/01/2030 15/10/2025 15/03/2029	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920 5,488,867 2,847,214 1,846,297 12,380,177 7,257,232 3,481,670 2,570,783 2,330,460	70.30 % of Shareholders' Equity  0.05  0.03 0.08 0.32 0.15 0.08 0.05 0.17 0.09 0.06 0.38 0.22 0.11 0.08 0.07 0.21
TOTAL PREFERR (cost USD 2,225,6  TOTAL TRANSFE (cost USD 2,225,6  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 4,839,000 2,507,000 1,488,000 5,316,000 2,607,000 1,658,000 10,704,000 4,7063,000 4,7063,000 2,354,000 2,354,000 6,375,000 2,120,000 4,713,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A(c) Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A(c) Beacon Roofing Supply, Inc. 144A(c) Celestial-Saturn Merger Sub, Inc. 144A(c) Clark Equipment Co. 144A(c) Compass Group Diversified Holdings LLC 144A(c) Kennedy-Wilson, Inc. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Nabors Industries, Inc. 144A(c) PennyMac Financial Services, Inc. 144A(c) PennyMac Financial Services, Inc. 144A(c) Solence Applications International Corp. 144A(c) Solence Applications International Corp. 144A(c) Solence Midstream Holdings LLC 144A(c)	USD USD USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250% 5.000% 3.875% 4.250% 4.875% 9.000% 4.750% 5.375% 4.250% 4.250% 4.875%	15/02/2028 01/06/2029 15/06/2029 15/06/2029 01/05/2029 01/05/2029 01/03/2031 15/05/2027 01/03/2031 15/05/2027 01/03/2031 01/10/2049 01/02/2025 30/01/2030 15/10/2025 15/03/2029 01/04/2028	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920 5,458,867 2,847,214 1,846,297 12,380,177 7,257,232 3,481,670 2,570,783 2,330,460 6,637,969	70.30 % of Shareholders' Equity  0.05  0.03 0.08 0.32 0.15 0.08 0.05 0.17 0.09 0.06 0.38 0.22 0.11 0.08 0.07 0.21
TOTAL PREFERR (cost USD 2,225,6  TOTAL TRANSFE (cost USD 2,225,6  Holdings  Other Transfera Bonds - 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 4,839,000 2,507,000 1,488,000 5,316,000 2,607,000 1,658,000 10,704,000 + 7,063,000 2,431,000 2,354,000 6,375,000 2,120,000 4,713,000 4,337,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup> Celestial-Saturn Merger Sub, Inc. 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup> Kennedy-Wilson, Inc. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Nabors Industries, Inc. 144A <sup>(c)</sup> Novelis Corp. 144A <sup>(c)</sup> PennyMac Financial Services, Inc. 144A <sup>(c)</sup> Playtika Holding Corp. 144A <sup>(c)</sup> Science Applications International Corp. 144A <sup>(c)</sup> SM Energy Co. 144A <sup>(c)</sup> Solaris Midstream Holdings LLC 144A <sup>(c)</sup> Synaptics, Inc. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250% 5.000% 3.875% 4.250% 4.875% 9.000% 4.750% 5.375% 4.250% 4.875% 10.000%	15/02/2028 01/06/2029 15/06/2029 15/06/2029 01/05/2029 01/05/2028 01/06/2025 15/04/2029 01/03/2031 01/10/2025 30/01/2030 15/10/2025 15/03/2029 01/04/2028 15/01/2028 15/01/2020 01/04/2026 15/06/2029	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920 5,488,867 2,847,214 1,846,297 12,380,177 7,257,232 3,481,670 2,570,783 2,330,460 6,637,969 2,406,200 4,948,650 4,293,630	70.30 % of Shareholders Equity  0.05  0.03 0.08 0.32 0.15 0.08 0.05 0.17 0.09 0.06 0.38 0.22 0.11 0.08 0.07 0.21 0.07 0.21
TOTAL PREFERS (cost USD 2,225,6)  TOTAL TRANSFE (cost USD 2,225,6)  Holdings  Other Transfera Bonds – 2.84% Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 1,488,000 2,507,000 1,488,000 2,607,000 1,658,000 10,704,000 + 7,063,000 2,334,000 2,431,000 2,334,000 2,334,000 4,713,000 4,733,000 4,730,000 4,700,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup> Celestial-Saturn Merger Sub, Inc. 144A <sup>(c)</sup> Clark Equipment Co. 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup> Kennedy-Wilson, Inc. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Nabors Industries, Inc. 144A <sup>(c)</sup> Novelis Corp. 144A <sup>(c)</sup> Novelis Corp. 144A <sup>(c)</sup> Playtika Holding Corp. 144A <sup>(c)</sup> Science Applications International Corp. 144A <sup>(c)</sup> Solaris Midstream Holdings LLC 144A <sup>(c)</sup> Solaris Midstream Holdings LLC 144A <sup>(c)</sup> TriNet Group, Inc. 144A <sup>(c)</sup> TriNet Group, Inc. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250% 5.000% 3.875% 4.250% 4.875% 9.000% 4.750% 5.375% 4.250% 4.875% 6.000% 7.625%	15/02/2028 01/06/2029 15/06/2029 15/05/2029 01/05/2028 01/06/2025 15/04/2029 01/03/2031 15/05/2027 01/03/2031 01/10/2049 01/02/2025 30/01/2030 15/10/2025 15/03/2029 01/04/2028 15/01/2025 01/04/2028	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920 5,458,867 2,847,214 1,846,297 12,380,177 7,257,232 3,481,670 2,570,783 2,30,460 6,637,969 2,406,200 4,948,650	70.30 % of Shareholders' Equity  0.05  0.03 0.08 0.05 0.17 0.09 0.06 0.38 0.22 0.111 0.08 0.07 0.21 0.07 0.21
TOTAL PREFERS (cost USD 2,225,6)  TOTAL TRANSFE (cost USD 2,225,6)  Holdings  Other Transfera Bonds – 2.84%  Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 10,490,000 2,507,000 1,488,000 5,316,000 10,704,000 + 7,063,000 3,308,000 2,431,000 2,354,000 6,375,000 2,120,000 4,713,000 4,730,000 4,730,000 4,700,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup> Celestial-Saturn Merger Sub, Inc. 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup> Kennedy-Wilson, Inc. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Nabors Industries, Inc. 144A <sup>(c)</sup> Novelis Corp. 144A <sup>(c)</sup> PennyMac Financial Services, Inc. 144A <sup>(c)</sup> Playtika Holding Corp. 144A <sup>(c)</sup> Science Applications International Corp. 144A <sup>(c)</sup> SM Energy Co. 144A <sup>(c)</sup> Solaris Midstream Holdings LLC 144A <sup>(c)</sup> Synaptics, Inc. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250% 5.000% 3.875% 4.250% 4.875% 9.000% 4.750% 5.375% 4.250% 4.875% 10.000% 7.625% 4.000%	15/02/2028 01/06/2029 15/06/2029 15/06/2029 01/05/2029 01/05/2028 01/06/2025 15/04/2029 01/03/2031 01/10/2025 30/01/2030 15/10/2025 15/03/2029 01/04/2028 15/01/2028 15/01/2020 01/04/2026 15/06/2029	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920 5,488,867 2,847,214 1,846,297 12,380,177 7,257,232 3,481,670 2,570,783 2,330,460 6,637,969 2,406,200 4,948,650 4,293,630	70.30 % of Shareholders'
TOTAL PREFERS (cost USD 2,225,6)  TOTAL TRANSFE (cost USD 2,225,6)  Holdings  Other Transfera Bonds – 2.84%  Cayman Islands 1,399,951  United States 945,000 2,555,000 10,490,000 10,490,000 2,507,000 1,488,000 5,316,000 10,704,000 + 7,063,000 3,308,000 2,431,000 2,354,000 6,375,000 2,120,000 4,713,000 4,730,000 4,730,000 4,700,000	RED STOCKS 000)  ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 697,439)  Security Description  Able Securities  Noble Finance Co.  Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup> Antero Midstream Partners LP Via Antero Midstream Finance Corp. 144A <sup>(c)</sup> Beacon Roofing Supply, Inc. 144A <sup>(c)</sup> Celestial-Saturn Merger Sub, Inc. 144A <sup>(c)</sup> Clark Equipment Co. 144A <sup>(c)</sup> Compass Group Diversified Holdings LLC 144A <sup>(c)</sup> Kennedy-Wilson, Inc. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Kraft Heinz Foods Co. Nabors Industries, Inc. 144A <sup>(c)</sup> Novelis Corp. 144A <sup>(c)</sup> Novelis Corp. 144A <sup>(c)</sup> Playtika Holding Corp. 144A <sup>(c)</sup> Science Applications International Corp. 144A <sup>(c)</sup> Solaris Midstream Holdings LLC 144A <sup>(c)</sup> Solaris Midstream Holdings LLC 144A <sup>(c)</sup> TriNet Group, Inc. 144A <sup>(c)</sup> TriNet Group, Inc. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	11.000% 6.000% 5.375% 4.125% 4.500% 5.875% 5.250% 5.000% 3.875% 4.250% 4.250% 4.750% 5.375% 4.250% 4.750% 5.375% 4.250% 4.875% 4.000% 7.625% 4.000% 3.500%	15/02/2028 01/06/2029 15/06/2029 15/06/2029 01/05/2028 01/06/2025 15/04/2029 01/03/2031 01/10/2049 01/03/2031 01/10/2049 01/02/2025 30/01/2030 15/10/2025 15/03/2029 01/04/2028 15/01/2025 01/04/2026 15/06/2029 01/03/2029	2,275,856,088  Market Value USD  1,504,947  956,813 2,590,131 10,424,437 4,790,610 2,651,153 1,528,920 5,458,867 2,847,214 1,846,297 12,380,177 7,257,232 3,481,670 2,570,783 2,330,460 6,637,969 2,406,200 4,948,650 4,293,630 4,576,625	70.30 % of Shareholders' Equity  0.05  0.03 0.08 0.32 0.15 0.08 0.05 0.17 0.09 0.06 0.38 0.22 0.11 0.08 0.07 0.21 0.07 0.15 0.13 0.14

Default   Property	Holdings	Security Description					Market Value USD	% of Shareholders' Equity
This contine Design	Common Sto	ocks - 0.02%						
Part	-						78,306	0.00
Marrants	United States	····					•	
Mariant   Mar							609,442	0.02
### Parameter							687,748	0.02
TOTAL WARRANTS	Cayman Island	ds	/28 —Warrante				20 372	0.00
Total DITIENT TRANSFERABLE SECURITIES	TOTAL WARF	RANTS	720 Wallanto				·	
MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost USD 3,82,106,460)   1,175,175,175,175,175,175,175,175,175,17	<u>`                                    </u>	•	RITIES				29,372	0.00
Part   Part	(cost USD 92,	795,225)					92,697,064	2.86
Number of Contracts         Security Description         Commitment of Market Value (Market Value)			CLUDING DERIVATIVES	S		3	3,179,013,785	98.20
Number of Contracts         Security Description         Bunk Use (Squity Description)         Security Description         Short (A) 4755889 (A) 36,000 (A) 30,	Futures Con	tracts – 0.00%						
Commain		Security Description				Market Value	Gain	
	(23)		de 10VR Futurae 08/06/20	21	Short	(4 755 869)	36.095	0.00
USD   1,338   US Treasury Long Bond Futures 21/09/2021   Long 176,427,844   14,98.39   0.00     1,338   US Treasury Notes 10/YR Futures 21/09/2021   Long 18,405,6062   1,372   0.00     212,017,031   165,774   0.01     212,017,031   165,774   0.01     246,273   0.01     UNREALISED GAIN ON FUTURES CONTRACTS   246,273   0.01     UNREALISED GAIN ON FUTURES CONTRACTS   Committee the future of Contracts   Committee the Committee of USD   USD     USD						, , , ,		0.00
18   US   Treasury Long Bond Futures 21/09/2021   Short   (2.815,875)   14.063   0.00     1.38   US   Treasury Notes 2YR Futures 30/09/2021   Long   38.405,062   1.872   0.00     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   165,774   0.01     212,017,031   0.						(28,686,102)	80,499	0.00
1,338   US Treasury Notes 10YR Futures 3009/2021   Long	(10)		00 21/00/2021		Chart	(2.015.075)	14.063	0.00
Number of Contracts   Security Description	. ,							0.00
Number of Contracts   Security Description   Security Description   Security Description   Security Description   Security Description   Security Description   Security Description   Short	174	US Treasury Notes 2YR Future	es 30/09/2021		Long	38,405,062	1,872	0.00
Number of Contracts						212,017,031	165,774	0.01
Number of Contracts   Security Description   Security Description   Security Description   Security Description   Security Description   Security Description   Short   Shor	UNREALISED	GAIN ON FUTURES CONT	RACTS				246,273	0.01
C20  US Treasury Long Bond Futures 21/09/2021   Short		Security Description				Market Value	Loss	% of Shareholders' Equity
Common	(20)		os 21/09/2021		Short	(3.128.750)	(7 199)	(0.00)
Currency   Currency   Contracts - (0.02%)   Currency	. ,							(0.00)
156  US Treasury Notes 5YR Futures 30/09/2021   Short   (19,315,969)   (26,813)   (0.00)	. ,							(0.00)
34 US Treasury Ultra Long Bond Futures 21/09/2021   Long					-			
Short   (925,156)   (3,711)   (0.00)     (227)   US Treasury Ultra Long Notes 10YR Futures 21/09/2021   Short   (32,879,531)   (65,134)   (0.01)     (37)   US Treasury Ultra Long Notes 10YR Futures 21/09/2021   Short   (5,359,219)   (3,653)   (0.00)     (7,194,015)   (176,990)   (0.01)     UNREALISED LOSS ON FUTURES CONTRACTS   (176,990)   (0.01)     Forward Currency Contracts - (0.02%)	, ,	,						
Short   Shor	, ,	, ,				, , ,	(3,711)	(0.00)
UNREALISED LOSS ON FUTURES CONTACTS								(0.01) (0.00)
Currency   Amount   Bought   Currency   Sold   So						(7,194,015)	(176,990)	(0.01)
Currency         Amount Bought         Currency         Amount Sold         Maturity         Unrealised Shareholders' Equity           USD         14,546,841         GBP         10,239,891         05/08/2021         51,443         0.01           UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS         51,443         0.01           Currency         Amount Bought         Currency         Amount Bought         Currency         Maturity Date         Unrealised Shareholders' Sh	UNREALISED	LOSS ON FUTURES CONT	TRACTS				(176,990)	(0.01)
Currency         Amount Bought         Currency         Amount Sold         Maturity Date         Gain USD         Shareholders' Equity           USD         14,546,841         GBP         10,239,891         05/08/2021         51,443         0.01           UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS         51,443         0.01           Currency         Amount Bought         Currency         Amount Bought         Currency         Maturity Date         Unrealised Shareholders' Shareholders' Equity           USD         50,148,563         EUR         41,978,376         25/06/2021         (942,690)         (0.03)	Forward Cur	rency Contracts – (0.02%	<u> </u>				HanU-	9/ 5
USD         14,546,841         GBP         10,239,891         05/08/2021         51,443         0.01           UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS         51,443         0.01           Currency         Amount Bought Currency         Amount Sold         Maturity Date Loss USD         Variabled Loss USD         Shareholders' Equity           USD         50,148,563         EUR         41,978,376         25/06/2021         (942,690)         (0.03)	Curron		Currency				y Gain	Shareholders'
UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS         51,443         0.01           Amount Currency         Amount Bought         Amount Currency         Amount Sold         Maturity Date         Unrealised Loss USD         % of Shareholders' Equity           USD         50,148,563         EUR         41,978,376         25/06/2021         (942,690)         (0.03)								
Currency         Bought Bought Currency         Currency         Amount Sold         Maturity Date Shareholders' Equity         Unrealised Shareholders' Equity           USD         50,148,563         EUR         41,978,376         25/06/2021         (942,690)         (0.03)				10,239,691		03/06/202		
Currency         Amount Bought         Currency         Amount Sold         Maturity Date         Loss USD         Shareholders' Equity           USD         50,148,563         EUR         41,978,376         25/06/2021         (942,690)         (0.03)		ON						
	Currency		Currency				y Loss	
UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS (942,690) (0.03)	USD	50,148,563	EUR	41,978,376		25/06/202	1 (942,690)	(0.03)
	UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRACTS				(942,690)	(0.03)

Share Class Specific Forward Currency Contracts – 0.08%		
Amount	Amount	I

Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% o Shareholders Equity
AUD	4,522,375	USD	3,485,048		01/06/2021	120	0.00
USD	3,502,196	AUD	4,522,374		01/06/2021	17,027	0.00
HKD	1,063,422	USD	136,887		02/06/2021	122	0.00
EUR	391,308,198	USD	467,030,840		25/06/2021	9,224,520	0.2
SEK	34,268,755	USD	4,109,034		04/08/2021	15,154	0.0
USD	7,025	SEK	58,261		04/08/2021	13	0.0
USD	728,363	GBP	513,493		05/08/2021	1,474	0.0
USD	125,995	CHF	112,720		09/08/2021	643	0.0
SGD HKD	999,062 1,055,524	USD USD	750,115 136,010		13/08/2021 23/08/2021	4,489 5	0.0 0.0
UNREALISED GAIN	N ON FORWARD CUR	RENCY CONTRACT	'S HELD FOR HEDGING PURPOSES			9,263,567	0.2
						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss USD	Shareholders Equit
USD	135,987	HKD	1,055,524		02/06/2021	(4)	(0.00
JPY	70,292,495,929	USD	644,583,666		10/06/2021	(5,554,332)	(0.18
USD	3,375,730	EUR	2,784,196		25/06/2021	(12,877)	(0.00
GBP	201,500,092	USD	286,251,838		05/08/2021	(1,012,082)	(0.02
CHF	11,718,806	USD	13,033,287		09/08/2021	(1,223)	(0.00
AUD	4,504,404	USD	3,489,673		20/08/2021	(17,229)	(0.00
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRACT	TS HELD FOR HEDGING PURPOSES			(6,597,747)	(0.20
Swap Contracts -	- 0.19%						24
Net Local Notional						Unrealised Gain	% o Shareholders
Amount	Pay		Receive	Currency	Maturity Date	USD	Equit
4 445 000	Credit Default Swaps	6	5	1100	0014010000	07.075	0.00
1,445,000 68,015,600	Fixed 1.000% Floating (The Markit	CDX North America	Floating (Transocean, Inc.) Fixed 5.000%	USD USD	20/12/2022 20/06/2025	27,275 5,240,538	0.00 0.10
60,350,000	High Yield 34 Versior Floating (Markit CDX 35 Version 1 Index)	,	Fixed 1.000%	USD	20/06/2026	109,553	0.0
UNREALISED GAIN	N ON CREDIT DEFAUI	_T SWAPS				5,377,366	0.1
	Total Return Swaps					-,- ,	
96,694	Floating (USD 3 mon	th LIBOR)	Floating (iShares iBoxx \$ High Yield Corporate Bond ETF)	USD	20/06/2021	796,511	0.02
UNREALISED GAIN	N ON TOTAL RETURN	SWAPS				796,511	0.0
TOTAL UNREALIS	ED GAIN ON SWAP C	ONTRACTS				6,173,877	0.1
MARKET VALUE O (cost USD 3,082,10					3,1	87,031,518	98.4
OTHER ASSETS A	ND LIABILITIES					50,309,455	1.5
SHAREHOLDERS'	EQUITY				3,2	37,340,973	100.00
TOTAL INVESTME	NTS				N	larket Value USD	% o Shareholders Equity
	iding derivatives (cost USD	3.082.106.460)				,179,013,785	98.2
Unrealised gain on futu	-	,			•	246,273	0.0
Unrealised loss on futu						(176,990)	(0.01
Unrealised gain on forw						51,443	0.0
Unrealised loss on forw						(942,690)	(0.03
	vard currency contracts hel	d for hedging purposes				9,263,567	0.2
	vard currency contracts hel					(6,597,747)	(0.20
Unrealised gain on swa	•	3 31 1 1 2 2 2				6,173,877	0.1
Other Assets and Liabil						50,309,455	1.5
Shareholders' Equ	ity				3,2	37,340,973	100.00

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

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natwest Markets Plc., Royal Bank of Canada, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for swap contracts were Credit Suisse and JP Morgan Chase Bank N.A.

The maximum individual counterparty exposure as at 31 May 2021 is 0.17% of the NAV.

- <sup>+</sup> A portion of these securities were on loan at 31 May 2021. See Note 6.
- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (e) A related party to Goldman Sachs Funds.
- (f) The yield for this fund as at 31 May 2021 was 0.011%.
- (g) Valuation of this security is determined by the Valuer. See Note 4.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transferable see	curities admitted to an official exchange listing					
Bonds - 90.02%						
Australia	Australia Occasionat Band. Occios 400	ALID	F 5000/	04/04/0000	0.040.000	0.40
.,,	Australia Government Bond—Series 133 Australia Government Bond—Series 142	AUD AUD	5.500% 4.250%	21/04/2023 21/04/2026	3,042,296 2,401,287	0.49 0.38
2,000,000	Additional Covernment Bond Control 142	7,02	4.20070	21/04/2020		
					5,443,583	0.87
Austria						
	Austria Government Bond 144A <sup>(c)</sup> Austria Government Bond 144A <sup>(c)</sup>	EUR EUR	2.100% 0.850%	20/09/2117 30/06/2120	1,117,384 616,088	0.18 0.10
570,000	Austria Government Bond 144A	EUR		30/00/2120		
					1,733,472	0.28
Belgium	D. I	5110	0.0004	00/00/0004	4 474 000	
	Belgium Government Bond—Series 73 144A <sup>(c)</sup> Belgium Government Bond—Series 79 144A <sup>(c)</sup>	EUR EUR	3.000% 0.200%	22/06/2034 22/10/2023	1,471,888	0.23 0.57
	Belgium Government Bond—Series 87 144A <sup>(c)</sup>	EUR	0.900%	22/10/2023	3,563,841 4,670,340	0.57
	Belgium Government Bond—Series 87 144A <sup>(c)</sup>	EUR	1.700%	22/06/2029	378,001	0.74
200,000	Edigiani Government Edila Gones do 14471	Lore		22,00,2000		
					10,084,070	1.60
Canada		0.45	0.7500/	0.4.4.0.100.4.0	000 100	0.40
,,.	Canada Government Bond Province of Ontario Canada	CAD CAD	2.750% 2.850%	01/12/2048 02/06/2023	982,128 1.768.827	0.16 0.28
2,040,000	Trovince of Critario Gariada	OAD	2.000/0	02/00/2023	,,-	
					2,750,955	0.44
Chile	Panes de la Teneroria de la Panublica	CLP	1.500%	01/03/2026	2 160 640	0.35
	Bonos de la Tesoreria de la Republica Bonos de la Tesoreria de la Republica en pesos	CLP	5.000%	01/03/2026	2,168,648 822.824	0.33
	Bonos de la Tesoreria de la Republica en pesos 144A <sup>(c)</sup>	CLP	4.700%	01/09/2030	4,669,390	0.74
.,,,					7 660 962	1.22
					7,660,862	1.22
76 340 000	China Government Bond	CNY	1.990%	09/04/2025	11,583,631	1.84
	China Government Bond—Series 1906	CNY	3.290%	23/05/2029	7,752,554	1.24
					19,336,185	3.08
Colombia					10,000,100	0.00
	Colombian TES	COP	3.300%	17/03/2027	505,091	0.08
	Colombian TES—Series B	COP	6.250%	26/11/2025	4,186,397	0.67
6,324,800,000	Colombian TES—Series B	COP	7.500%	26/08/2026	1,822,660	0.29
	Colombian TES—Series B	COP	5.750%	03/11/2027	1,775,081	0.28
1,961,100,000	Colombian TES—Series B	COP	6.000%	28/04/2028	508,200	0.08
10,301,900,000	Colombian TES—Series B	COP	7.000%	30/06/2032	2,662,700	0.42
5,562,100,000	Colombian TES—Series B	COP	7.250%	26/10/2050	1,307,011	0.21
					12,767,140	2.03
Czech Republic						
34,970,000	Czech Republic Government Bond—Series 120	CZK	1.250%	14/02/2025	1,664,098	0.26
13,530,000	Czech Republic Government Bond—Series 121	CZK	1.200%	13/03/2031	615,908	0.10
11,210,000	Czech Republic Government Bond—Series 49	CZK	4.200%	04/12/2036	695,507	0.11
99,360,000	Czech Republic Government Bond—Series 94	CZK	0.950%	15/05/2030	4,449,363	0.71
119,280,000	Czech Republic Government Bond—Series 95	CZK	1.531%	26/06/2026	5,543,861	0.88
					12,968,737	2.06
Denmark						
4,605,000	Denmark Government Bond	DKK	1.750%	15/11/2025	827,031	0.13
France	Cainea Cantuala du Cuadit Immahillian de France C.A.	EUD	(0.0740()	47/04/0004	4 507 407	0.05
,,.	Caisse Centrale du Credit Immobilier de France S.A.	EUR	(0.374%)	17/01/2024	1,597,187	0.25
	Dexia Credit Local S.A.  France Government Rend OAT	GBP	0.250%	10/12/2026	1,240,292	0.20
	France Government Bond OAT France Government Bond OAT	EUR	(0.513%)	25/03/2025	8,437,077	1.34
		EUR	0.750%	25/11/2028	1,699,994	0.27
,,.	France Government Bond OAT	EUR	0.077%	25/11/2030	2,354,123	0.37
	France Government Bond OAT	EUR	4.750%	25/04/2035	58,352	0.01
	France Government Bond OAT 1444 (c)	EUR	4.500%	25/04/2041	4,868,744	0.78
500,000	France Government Bond OAT 144A <sup>(c)</sup>	EUR	1.750%	25/05/2066	754,474	0.12

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Bonds – (Conti	nued)					
<b>Germany</b> 2,910,000	Bundesrepublik Deutschland	EUR	(0.278%)	15/02/2030	3,627,070	0.58
580,000	KFW	GBP	0.875%	18/07/2024	834,405	0.13
					4,461,475	0.71
Hungary	Harrison Overson and Barrel Overlag 04/B		2.000%	00/00/0004	0.704.050	4.55
	Hungary Government Bond—Series 24/B Hungary Government Bond—Series 26/D	HUF HUF	3.000% 2.750%	26/06/2024 22/12/2026	9,724,959 2,216,502	1.55 0.35
	Hungary Government Bond—Series 30/A	HUF	3.000%	21/08/2030	351,728	0.06
					12,293,189	1.96
Indonesia						
2,905,000 1,120,000		EUR EUR	2.625% 3.750%	14/06/2023 14/06/2028	3,721,382 1,623,972	0.59 0.26
1,120,000	monesia Government international Bond	LOIX	3.73070	14/00/2020		
Luta d					5,345,354	0.85
Ireland 480,000	Ireland Government Bond	EUR	0.200%	18/10/2030	589,001	0.09
	Ireland Government Bond	EUR	0.202%	18/10/2031	976,482	0.16
					1,565,483	0.25
Israel						
54,505,000	Israel Government Bond - Fixed—Series 327 Israel Government Bond - Fixed—Series 825	ILS ILS	2.000% 1.750%	31/03/2027 31/08/2025	18,027,797	2.87 0.38
7,320,000	Israel Government bond - Fixed—Series 623	iLS	1.750%	31/06/2023	2,400,188	
					20,427,985	3.25
Italy 1,990,000	Italy Buoni Poliennali Del Tesoro	EUR	1.350%	15/04/2022	2,459,523	0.39
2,640,000		EUR	5.500%	01/11/2022	3,478,646	0.55
	Italy Buoni Poliennali Del Tesoro	EUR	0.950%	01/03/2023	1,181,656	0.19
50,000	•	EUR EUR	4.500% 2.800%	01/03/2024	68,680	0.01
2,040,000 860,000	•	EUR	6.000%	01/12/2028 01/05/2031	2,887,430 1,556,993	0.46 0.25
3,340,000		EUR	2.950%	01/09/2038	4,987,467	0.79
	Italy Certificati di Credito del Tesoro Via CCTS-eu <sup>(d)</sup>	EUR	1.323%	15/01/2025	10,230,262	1.63
					26,850,657	4.27
Japan						
662,450,000	·	JPY	0.700%	20/03/2061	6,003,572	0.95
534,250,000 22,700,000	·	JPY JPY	0.100% 0.500%	20/09/2024 20/12/2040	4,892,779 208,465	0.78 0.03
1,189,400,000	·	JPY	0.500%	20/03/2041	10,914,303	1.74
221,100,000	·	JPY	2.300%	20/06/2035	2,579,597	0.41
10,750,000	Japan Government Bond—Series 359	JPY	0.100%	20/06/2030	98,253	0.02
44,850,000	·	JPY	0.100%	20/12/2030	408,948	0.07
1,141,000,000	·	JPY	0.100%	20/03/2031	10,394,867	1.65
834,400,000 8,300,000	·	JPY JPY	0.005% 0.700%	01/05/2023 20/12/2050	7,605,362 76,147	1.21 0.01
	Japan Government Bond—Series 70	JPY	0.700%	20/03/2051	3,818,113	0.61
	Japan Government CPI Linked Bond—Series 23	JPY	0.100%	10/03/2028	3,600,272	0.57
	Japan Government CPI Linked Bond—Series 24	JPY	0.100%	10/03/2029	7,632,710	1.21
	Japan Treasury Discount Bill—Series 981	JPY	(0.248%)	28/06/2021	56,429,973	8.98
3,718,800,000	Japan Treasury Discount Bill—Series 987	JPY	(0.150%)	26/07/2021	33,813,512	5.38
					148,476,873	23.62
Mexico 2,300	Mexican Bonos—Series M	MXN	6.500%	09/06/2022	117	0.00
	Mexican Bonos—Series M	MXN	8.000%	05/09/2024	1,946,307	0.31
	Mexican Bonos—Series M	MXN	5.750%	05/03/2026	905,513	0.14
	Mexican Bonos—Series M	MXN	7.750%	29/05/2031	946,664	0.15
	Mexican Bonos—Series M	MXN	8.000%	07/11/2047	2,023,579	0.32
	Mexican Bonos—Series M 20	MXN	7.500%	03/06/2027	6,212,388	0.99
125,622,100 57,926,500	Mexican Bonos—Series M 20 Mexican Bonos—Series M 30	MXN MXN	8.500% 10.000%	31/05/2029 20/11/2036	7,052,516 3,663,755	1.13 0.58
					22,750,839	3.62
Netherlands					<u> </u>	
1,760,000	BNG Bank NV	GBP	0.375%	15/12/2025	2,475,635	0.39

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Continu	ued)					
Norway	Namura Cavarrana Band Spring 477 1444 (C)	NOK	4.7500/	12/02/2025	162.640	0.02
1,325,000	Norway Government Bond—Series 477 144A <sup>(c)</sup>	NOK	1.750%	13/03/2025	163,648	0.03
Peru						
	Peru Government Bond	PEN PEN	5.940% 6.150%	12/02/2029 12/08/2032	98,317	0.02 0.11
	Peru Government Bond Peru Government Bond	PEN	5.400%	12/08/2034	668,835 2,264,137	0.11
	Peru Government Bond	PEN	5.350%	12/08/2040	1,015,965	0.16
3,317,000	Peruvian Government International Bond	PEN	6.950%	12/08/2031	1,022,204	0.16
					5,069,458	0.81
Philippines						
53,200,000	Philippine Government Bond—Series 1063	PHP	6.250%	22/03/2028	1,286,082	0.21
	Philippine Government Bond—Series 1064	PHP	6.875%	10/01/2029	3,294,132	0.52
	Philippine Government International Bond	PHP	3.900%	26/11/2022	210,936	0.03
243,000,000	Philippine Government International Bond	PHP	6.250%	14/01/2036	6,114,984	0.97
					10,906,134	1.73
Poland	D	51.11	0.7500/	05/04/0005	7.040.005	4.00
	Poland Government Bond—Series 425 Poland Government Bond—Series 428	PLN PLN	0.750% 2.750%	25/04/2025 25/04/2028	7,640,995 4.469.692	1.22 0.71
	Poland Government Bond—Series 727	PLN	2.500%	25/07/2027	5,922,438	0.94
.,,					18,033,125	2.87
Portugal					10,000,120	
	Portugal Obrigacoes do Tesouro OT 144A <sup>(c)</sup>	EUR	1.950%	15/06/2029	2,140,008	0.34
Romania						
.,	Romania Government Bond—Series 15Y	RON	3.650%	24/09/2031	1,595,261	0.25
2,870,000	Romania Government Bond—Series 8Y	RON	4.150%	26/01/2028	760,296	0.12
					2,355,557	0.37
Russia	Duration Federal Bond - OF7 Bonds - Oester 0040	DUD	7.0500/	40/04/0000	4 440 000	0.00
	Russian Federal Bond - OFZ Bonds—Series 6212 Russian Federal Bond - OFZ Bonds—Series 6221	RUB RUB	7.050% 7.700%	19/01/2028 23/03/2033	1,418,608 1,876,341	0.22 0.30
	Russian Federal Bond - OFZ Bonds—Series 6228	RUB	7.650%	10/04/2030	8,557,863	1.36
	Russian Federal Bond - OFZ Bonds—Series 6230	RUB	7.700%	16/03/2039	433,278	0.07
	Russian Federal Bond - OFZ Bonds—Series 6232	RUB	6.000%	06/10/2027	1,235,638	0.20
221,350,000	Russian Federal Bond - OFZ Bonds—Series 6235	RUB	5.900%	12/03/2031	2,774,865	0.44
					16,296,593	2.59
Singapore	Singapora Covernment Bond	SGD	2.375%	01/06/2025	953,128	0.15
	Singapore Government Bond	360	2.375%	01/00/2023	900,120	0.13
365 850 000	Inflation Linked Korea Treasury Bond—Series 2306	KRW	1.125%	10/06/2023	370,252	0.06
	Inflation Linked Korea Treasury Bond—Series 2506	KRW	1.750%	10/06/2025	205,883	0.03
	Inflation Linked Korea Treasury Bond—Series 2606	KRW	0.482%	10/06/2026	2,581,628	0.41
6,174,570,000	Korea Treasury Bond—Series 2506	KRW	2.250%	10/06/2025	5,749,110	0.91
	Korea Treasury Bond—Series 2706	KRW	2.125%	10/06/2027	550,695	0.09
	Korea Treasury Bond—Series 2806	KRW	2.625%	10/06/2028	352,080	0.06
	Korea Treasury Bond—Series 2906	KRW	1.875%	10/06/2029	15,874,629	2.53
	Korea Treasury Bond—Series 2912 Korea Treasury Bond—Series 3006	KRW KRW	1.375% 1.375%	10/12/2029 10/06/2030	11,697,959 10,207,451	1.86 1.62
12,034,000,000	Notea freasury Bolid—Series 3000	KKVV	1.37376	10/00/2030		
					47,589,687	7.57
Spain 560,000	Spain Government Bond	EUR	(0.224%)	31/01/2026	688,196	0.11
	Spain Government Bond 144A <sup>(c)</sup>	EUR	5.900%	30/07/2026	144,097	0.11
	Spain Government Bond 144A <sup>(c)</sup>	EUR	1.500%	30/04/2027	7,690,593	1.22
	Spain Government Bond 144A <sup>(c)</sup>	EUR	1.250%	31/10/2030	1,259,076	0.20
1,100,000	Spain Government Bond 144A <sup>(c)</sup>	EUR	0.100%	30/04/2031	1,289,681	0.21
800,000	Spain Government Bond 144A <sup>(c)</sup>	EUR	3.450%	30/07/2066	1,483,139	0.24
					12,554,782	2.00
Supranationals	-					
	European Investment Bank	SEK	1.750%	12/11/2026	501,966	0.08
Thailand			1.0000/			4.00
	Thailand Government Bond	THR	7 7/1/19/	14/07/2021	6 311 060	7 (10)
197,275,562	Thailand Government Bond Thailand Government Bond	THB THB	1.200% 1.250%	14/07/2021 12/03/2028	6,311,069 9,558,992	1.00 1.52

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Bonds - (Conti	·					
Thailand – (Conti		T. 10	0.0500/	00/00/0004	0.040.705	0.00
	Thailand Government Bond	THB	3.650%	20/06/2031	2,043,735	0.32
	Thailand Government Bond	THB	3.775%	25/06/2032	12,803,631	2.04
	Thailand Government Bond	THB	3.400%	17/06/2036	2,639,568	0.42
	Thailand Government Bond	THB	3.300%	17/06/2038	1,049,794	0.17
89,130,000	Thailand Government Bond	THB	3.600%	17/06/2067	3,338,401	0.53
					45,329,996	7.21
United Kingdom	United Kingdom Gilt	GBP	0.375%	22/10/2030	3,378,008	0.54
1,490,000		GBP	4.500%	07/09/2034	3,011,366	0.48
		GBP				
	United Kingdom Gilt		3.500%	22/01/2045	4,472,699	0.71
	United Kingdom Gilt	GBP	1.750%	22/07/2057	1,408,265	0.22
540,000	United Kingdom Gilt	GBP	3.500%	22/07/2068	1,405,425	0.22
					13,675,763	2.17
United States	United States Treasury Note/Rand	Hen	2 2750/	31/04/2022	1 617 222	0.70
	United States Treasury Note/Bond	USD	2.375%	31/01/2023	4,617,223	0.73
	United States Treasury Note/Bond	USD	0.125%	15/12/2023	6,655,149	1.06
	United States Treasury Note/Bond	USD	0.375%	31/12/2025	6,528,478	1.04
	United States Treasury Note/Bond	USD	0.750%	31/01/2028	16,303,352	2.59
	United States Treasury Note/Bond	USD	1.244%	31/05/2028	13,426,350	2.14
1,580,000	United States Treasury Note/Bond	USD	0.875%	15/11/2030	1,483,842	0.24
1,810,000	United States Treasury Note/Bond	USD	3.000%	15/02/2048	2,074,854	0.33
					51,089,248	8.13
TOTAL BONDS (cost USD 547,65	55,622)				565,888,861	90.02
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Mutual Funds -	. 0.74%					
Ireland	0.7470					
4,621,241	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)(e	)(f)			4,621,241	0.74
TOTAL MUTUAL (cost USD 4,621,					4,621,241	0.74
TOTAL TRANSF	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING					
(cost USD 552,27	76,863)				570,510,102	90.76
					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Transferable se	ecurities dealt in another regulated market					
Bonds - 7.44%	· ·					
Germany						
•	Indonesia Treasury Bond—Deutsche Bank AG 144A <sup>(c)</sup>	IDR	7.500%	19/08/2032	3,156,311	0.50
United Kingdom						
58,716,000,000	Indonesia Treasury Bond—Standard Chartered Bank 144A(c)	IDR	8.375%	17/09/2026	4,624,116	0.73
57,751,000,000		IDR	8.750%	19/05/2031	4,693,658	0.75
3,123,000,000	· · · · · · · · · · · · · · · · · · ·	IDR	7.500%	19/08/2032	229,771	0.04
0,120,000,000	madricula fradally botta diamara diamara bank 1447	IDIX		10/00/2002		
					9,547,545	1.52
United States	Fodoral Hama Loop Panka	LICE	0.6050/	12/00/2025	750 000	0.40
	Federal Home Loan Banks	USD	2.625%	12/09/2025	756,238	0.12
5,131,000,000	(-)	IDR	8.375%	17/09/2026	404,086	0.07
34,999,000,000	(-)	IDR	7.000%	17/05/2027	2,594,606	0.41
109,501,000,000		IDR	9.000%	19/03/2029	8,872,762	1.41
12,175,000,000	Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A(c)	IDR	8.250%	17/05/2029	949,880	0.15
30,493,000,000		IDR	7.000%	18/09/2030	2,215,732	0.35
40,307,000,000	Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(c)</sup>	IDR	6.500%	15/02/2031	2,838,561	0.45

Bonds	Bonds   Continued				(a)	(6)	Market Value	% of Shareholders	
	United States		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equit	
1812   18   18   18   18   18   18   1	86.125.000.000 Indonesia Tressury Bond—IPMorgan Chase Bank NA 144A <sup>(61)</sup> IDR 8.750% 17/05/2031 6.369.72 17	•	·						
115.145.000.000 indonesia Trassury Bond—JPMorgan Chase Bank Na 144AP0000 IRO R. 170000 1700 1700000 18.435.00 13.000 17000000 18.435.00 18.435.00 18.455.00	115.945,000,000   Indonesia Treasury Bond—IPMorgan Chase Bank NA 144A6(601)   IDR   7.5004   17(06/2035   8.433.10   3.004.690   3.004.6			IDR	8.750%	17/05/2031	6.999.729	1.13	
Total Content Solution   Total Content Solu	TOTAL BONDS				7.500%				
Control 100   10							34,064,696	5.42	
Total transfer	TOTAL TRANSFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET   Cost USD 54,585,073						46.768.552	7.44	
Control	Description   Description	TOTAL TRAN	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET						
Society   Province of Ontario Canada   CAD   2,600%   02/06/2025   1,337,036   0.20	Bonds - 0.50%   Canada	(cost USD 45,	865,073)				46,768,552	7.4	
	Security Description	Other Transf	erable Securities						
Province of Ontario Canada   CAD   2,600%   02067025   1,337,036   0.20	1.520,000   Province of Ontario Canada   CAD   2.600%   0.2006/2025   1.337,03   Peru		0%						
Peru	Peru								
PEN   8.200   Peruvian Government International Bond   PEN   8.200   12086/208   1533 126   0.20     PEN   8.300   12086/208   1533 126   0.20     PEN   8.300   12086/208   1533 126   0.20     PEN   8.300   12086/208   1533 126   0.20     PEN   8.300   12086/208   1533 126   0.20     PEN   8.300   12086/208   1533 126   0.20     PEN   8.300   12086/208   1533 126   0.20     PEN   8.300   12086/208   1533 126   0.20     PEN   8.300   12086/208   1.20     PEN   8.300   12086/208   1.20     PEN   8.300   12086/208   1.20     PEN   8.300   12086/208   1.20     PEN   8.300   12086/208   1.20     PEN   8.300   12086/208   1.20     PEN   8.300   12086/208   1.20     PEN   8.300   12086/208   1.20     PEN   8.300   12086/208   1.20     PEN   8.300     PEN   8.300   1.20     PEN   8.300   1.20     PEN   8.300     PEN   8.300   1.20     PEN   8.300   1.20     PEN   8.300   1.20     PEN   8.300   1.20     PEN   8.300   1.20     PEN   8.30	A   A   B   C   Peruvian Government International Bond   PEN   8   200%   12/08/2028   15/33   12/08/2028   15/33   12/08/2028   12/0	1,520,0	00 Province of Ontario Canada	CAD	2.600%	02/06/2025	1,337,036	0.21	
S91,000   Peruvian Government International Bond   PEN   6.350%   1208,2028   265,506   0.04     1799,631   0.25     1799,637   0.25     1799,657   0.25     1799,65	R91,000   Peruvian Government International Bond   PEN   6.350%   12/08/2028   266.50   1,799.63								
1,799,631   0.25   0.50   0.	1,799,63   TOTAL BONDS (cost USD 3,104,463)   3,136,66								
TOTAL DRIVEN   TOTAL DRIVEN   TANSFERABLE SECURITIES   (cost USD 3,104,463)   3,136,667   0.56   0	TOTAL BONDS   (cost USD 3,104,463)   3,136,66     TOTAL OTHER TRANSFERABLE SECURITIES   3,136,66     MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES   620,415,32     Futures Contracts	091,0	overnment international Bond	PEN	0.330%	12/06/2026			
State   Stat	Cost USD 3,104,463   3,136,66     TOTAL OTHER TRANSFERABLE SECURITIES (cost USD 104,463)   3,136,66     MARKET VAL UF OF INVESTMENTS EXCLUDING DERIVATIVES (cost USD 601,246,399)   620,415,32     Futures Contracts		_				1,799,631	0.29	
State   Stat	Cost USD 3,104,463    3,138,666   MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost USD 601,246,399)   520,415,32						3,136,667	0.50	
Market Value of Investments excluding derivatives (cost us 0 601,246,399)   620,415,321   98.76	MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost USD 601,246,399)         620,415,32           Futures Contracts — 0.02%         Commitment Market Value USD         Unrealises           Number of Contracts         Security Description         Unrealises         Commitment Market Value USD         USD           AUD         Long         7,024,435         24,986           EUR         BUR         Commitment Rederal Republic Bonds 10YR Futures 08/06/2021         Long         7,030,415         25,644           GBP         USD         Long         6,301,807         13,133           JPY         3 Japan Government Bonds 10YR Futures 14/06/2021         Long         4,131,358         19,900           23         US Treasury Long Bond Futures 21/09/2021         Long         3,107,812         11,711           LIVE Treasury Voles SYF Futures 30/09/2021         Long         3,107,812         11,717           LIVE Treasury Ultra Long Bond Futures 21/09/2021         Long         2,33,107,812         11,717 <th c<="" td=""><td></td><td></td><td></td><td></td><td></td><td>3 136 667</td><td>0.50</td></th>	<td></td> <td></td> <td></td> <td></td> <td></td> <td>3 136 667</td> <td>0.50</td>						3 136 667	0.50
Future   Contract   Contract   Committee   Committee   Committee   Committee   Contract   Committee	Cost USD 601,246,339    Committee   Comm						0,100,001		
Number of Contracts   Security Description	Number of Contracts         Security Description         Commitment Market Value USD         Unrealised Gain USD           AUD         AUD         T,024,435         24,966           65         Australian Treasury Bonds 10YR Futures 15/06/2021         Long         7,024,435         24,966           34         German Federal Republic Bonds 10YR Futures 08/06/2021         Long         7,030,415         25,64           35         UK Long Gilf Bond Futures 28/09/2021         Long         6,301,807         13,13           JPY         Japan Government Bonds 10YR Futures 14/06/2021         Long         4,131,358         19,90           23         US Treasury Long Bond Futures 21/09/2021         Long         3,598,063         7,59           150         US Treasury Notes 2YR Futures 30/09/2021         Long         3,598,063         7,59           150         US Treasury Ultra Long Bond Futures 21/09/2021         Long         33,107,812         11,711           141         US Treasury Ultra Long Bond Futures 21/09/2021         Long         17,458,664         2,52           150         US Treasury Ultra Long Bond Futures 21/09/2021         Long         17,458,664         2,52           151         US Treasury Ultra Long Bond Futures 21/09/2021         Long         16,561,633         65,72						620,415,321	98.70	
Number of Contracts   Security Description	Number of Contracts         Security Description         Commitment Market Value USD         Unrealised Gain USD           AUD         AUD         T,024,435         24,966           5         Australian Treasury Bonds 10YR Futures 15/06/2021         Long         7,024,435         24,966           3         German Federal Republic Bonds 10YR Futures 08/06/2021         Long         7,030,415         25,64           3         UK Long Gilt Bond Futures 28/09/2021         Long         6,301,807         13,13           JPY         Japan Government Bonds 10YR Futures 14/06/2021         Long         4,131,358         19,90           23         US Treasury Long Bond Futures 21/09/2021         Long         3,598,063         7,59           150         US Treasury Notes 2YR Futures 30/09/2021         Long         3,598,063         7,59           150         US Treasury Ultra Long Bond Futures 21/09/2021         Long         33,107,812         11,711           141         US Treasury Vltra Long Bond Futures 21/09/2021         Long         17,458,664         2,52           4         US Treasury Ultra Long Bond Futures 21/09/2021         Long         17,458,664         2,52           4         US Treasury Ultra Long Bond Futures 21/09/2021         Long         66,561,633         65,72	Futures Con	tracts = 0.02%						
Multiple   March   M	Contracts         Security Description         USD         USE           AUD         65         Australian Treasury Bonds 10YR Futures 15/06/2021         Long         7,024,435         24,96           EUR         34         German Federal Republic Bonds 10YR Futures 08/06/2021         Long         7,030,415         25,64           GBP         35         UK Long Gilt Bond Futures 28/09/2021         Long         6,301,807         13,13           USD         USD         Long         4,131,358         19,90           23         US Treasury Long Bond Futures 21/09/2021         Long         3,598,063         7,59           150         US Treasury Noties 2YR Futures 30/09/2021         Long         33,107,812         11,71           141         US Treasury Noties 5YR Futures 30/09/2021         Long         17,458,664         2,52           67         US Treasury Ultra Long Bond Futures 21/09/2021         Long         17,458,664         2,52           67         US Treasury Ultra Long Bond Futures 21/09/2021         Long         66,561,633         65,72           UNREALISED         GAIN ON FUTURES CONTRACTS         Commitment Market Value Use         Long         4,60,561,633         65,72           UNTERIAL German Federal Republic Bonds 30YR Futures 08/06/2021         Long					Commitment	Unrealised	% o	
AUD	AUD 65 Australian Treasury Bonds 10YR Futures 15/06/2021  EUR 34 German Federal Republic Bonds 10YR Futures 08/06/2021  Long 7,030,415 25,64  GBP 35 UK Long Gilt Bond Futures 28/09/2021  Long 6,301,807 13,13  JPY 3 Japan Government Bonds 10YR Futures 14/06/2021  Long 4,131,358 19,900  USD 23 US Treasury Long Bond Futures 21/09/2021  Long 3,598,063 7,599 150 US Treasury Notes 2YR Futures 30/09/2021  Long 33,107,812 11,719 141 US Treasury Notes 5YR Futures 30/09/2021  Long 17,458,664 2,526 67 US Treasury Ultra Long Bond Futures 21/09/2021  Long 12,397,094 43,89  66,561,633 65,728  UNREALISED GAIN ON FUTURES CONTRACTS  Long 4 German Federal Republic Bonds 30YR Futures 08/06/2021  Long 4 German Federal Republic Bonds 30YR Futures 08/06/2021  Long 978,300 (32,896 Commitment Market Value USD  USD  USD  USD  (38,808 USD)		Consults December						
BUR   Commitment	EUR	Contracts				030	030	Equity	
BUR	EUR   34   German Federal Republic Bonds 10YR Futures 08/06/2021   Long   7,030,415   25,641	CE			Lann	7.004.425	24.000	0.04	
Seminar   Federal Republic Bonds 10YR Futures 08/06/2021   Long   7,030,415   25,645   0.01	Seminar Federal Republic Bonds 10YR Futures 08/06/2021   Long   7,030,415   25,64t	00	Australian Treasury Bonds 10 FR Futures 15/06/2021		Long	7,024,435	24,909	0.01	
SBP	SBP   35								
Security Description   Security Description	35 UK Long Gilt Bond Futures 28/09/2021   Long   6,301,807   13,131	34	German Federal Republic Bonds 10YR Futures 08/06/2021		Long	7,030,415	25,645	0.01	
Security Description   Security Description	JPY   3   Japan Government Bonds 10YR Futures 14/06/2021   Long   4,131,358   19,900								
3   Japan Government Bonds 10YR Futures 14/06/2021   Long   4,131,358   19,908   0,000	3   Japan Government Bonds 10YR Futures 14/06/2021   Long   4,131,358   19,900	35	<u> </u>		Long	6,301,807	13,136	0.00	
SD   STreasury Long Bond Futures 21/09/2021   Long   3,598,063   7,595   0.00	USD   23 US Treasury Long Bond Futures 21/09/2021   Long   3,598,063   7,599     150 US Treasury Notes 2YR Futures 30/09/2021   Long   33,107,812   11,711     141 US Treasury Notes 5YR Futures 30/09/2021   Long   17,458,664   2,52     67 US Treasury Ultra Long Bond Futures 21/09/2021   Long   12,397,094   43,89     68,561,633   65,720     UNREALISED GAIN ON FUTURES CONTRACTS   Long   Commitment Market Value   USD     149,384   Loss   Commitment Market Value   USD   USD     18 German Federal Republic Bonds 30YR Futures 08/06/2021   Long   2,950,303   (5,912     3,928,603   (38,808   USD   USD   USD   USD     USD   U	3			Lona	4.131.358	19.908	0.00	
23 US Treasury Long Bond Futures 21/09/2021   Long   3,598,063   7,595   0.00     150 US Treasury Notes 2YR Futures 30/09/2021   Long   33,107,812   11,719   0.00     141 US Treasury Notes 5YR Futures 30/09/2021   Long   17,458,664   2,521   0.00     12,397,094   43,891   0.01     150 US Treasury Ultra Long Bond Futures 21/09/2021   Long   12,397,094   43,891   0.01     150 UNREALISED GAIN ON FUTURES CONTRACTS   149,384   0.03	150   US Treasury Long Bond Futures 21/09/2021   Long   3,598,063   7,599     150   US Treasury Notes 2YR Futures 30/09/2021   Long   17,458,664   2,52     150   US Treasury Notes 5YR Futures 30/09/2021   Long   17,458,664   2,52     150   US Treasury Ultra Long Bond Futures 21/09/2021   Long   12,397,094   43,89     150   US Treasury Ultra Long Bond Futures 21/09/2021   Long   12,397,094   43,89     150   Commitment   Market Value   Loss     150   Commitment   Unrealised   Loss     150   Commitment   Unrealised   Loss     150   Commitment   Unrealised   Loss     150   US Treasury Ultra Long Bond Futures 08/06/2021   Long   978,300   (32,896     150   German Federal Republic Bonds 30YR Futures 08/06/2021   Long   2,950,303   (5,912     150   3,928,603   (38,808     150   USD   USD     150   USD   USD     150   USD   USD   USD     150   USD   USD   USD     150   USD   USD   USD     150   USD   USD   USD   USD   USD     150   USD   USD   USD   USD   USD   USD   USD     150   USD		Hen						
150 US Treasury Notes 2YR Futures 30/09/2021   Long   13,107,812   11,719   0.00     141 US Treasury Notes 5YR Futures 30/09/2021   Long   17,458,664   2,521   0.00     12,397,094   43,891   0.01     12,397,094   43,891   0.01     12,397,094   43,891   0.01     12,397,094   43,891   0.01     13,938,003   65,726   0.01     14 UNREALISED GAIN ON FUTURES CONTRACTS	150 US Treasury Notes 2YR Futures 30/09/2021   Long   33,107,812   11,719     141 US Treasury Notes 5YR Futures 30/09/2021   Long   17,458,664   2,52     67 US Treasury Ultra Long Bond Futures 21/09/2021   Long   12,397,094   43,89     66,561,633   65,720     149,382	23			Long	3 598 063	7 595	0.00	
141 US Treasury Notes 5YR Futures 30/09/2021   Long   17,458,664   2,521   0.00	141 US Treasury Notes 5YR Futures 30/09/2021   Long   17,458,664   2,52   67 US Treasury Ultra Long Bond Futures 21/09/2021   Long   12,397,094   43,89								
Long   12,397,094   43,891   0.01	67 US Treasury Ultra Long Bond Futures 21/09/2021  Long 12,397,094 43,89 66,561,633 65,720  UNREALISED GAIN ON FUTURES CONTRACTS  Long Commitment Market Value USD  EUR 4 German Federal Republic Bonds 30YR Futures 08/06/2021  Beginner of German Federal Republic Bonds 5Y Futures 08/06/2021  USD  Long 2,950,303 (32,896) 3,928,603 (38,808)  USD				-				
Number of Contracts   Security Description	VAREALISED GAIN ON FUTURES CONTRACTS   149,384     149,384   149		· · · · · · · · · · · · · · · · · · ·		-				
Number of Contracts         Security Description         Commitment Market Value Uson         Unrealised Uson         % of Shareholders Equity           4         German Federal Republic Bonds 30YR Futures 08/06/2021         Long         978,300         (32,896)         (0.01)           18         German Federal Republic Bonds 5Y Futures 08/06/2021         Long         2,950,303         (5,912)         (0.00)           18         German Federal Republic Bonds 5Y Futures 08/06/2021         Long         3,928,603         (38,808)         (0.01)           18         USD         Short         (2,900,906)         (3,294)         (0.00)	Number of Contracts         Security Description         Commitment Market Value USD         Loss USD           EUR         4 German Federal Republic Bonds 30YR Futures 08/06/2021         Long         978,300         (32,896)           18 German Federal Republic Bonds 5Y Futures 08/06/2021         Long         2,950,303         (5,912)           3,928,603         (38,808)           USD         USD					66,561,633	65,726	0.01	
Number of Contracts         Security Description         Market Value USD         Loss USD         Shareholders Equity           4         EUR         Euronan Federal Republic Bonds 30YR Futures 08/06/2021         Long 2,950,303         978,300         (32,896)         (0.01)           18         German Federal Republic Bonds 5Y Futures 08/06/2021         Long 2,950,303         (5,912)         (0.00)           3,928,603         (38,808)         (0.01)           4         USD         Short         (2,900,906)         (3,294)         (0.00)	Number of Contracts         Security Description         Market Value USD         Lost USD           # FUR	UNREALISED	GAIN ON FUTURES CONTRACTS				149,384	0.03	
Number of Contracts         Security Description         Market Value USD         Loss USD         Shareholders Equity           4         EUR         Euronan Federal Republic Bonds 30YR Futures 08/06/2021         Long 2,950,303         978,300         (32,896)         (0.01)           18         German Federal Republic Bonds 5Y Futures 08/06/2021         Long 2,950,303         (5,912)         (0.00)           3,928,603         (38,808)         (0.01)           4         USD         Short         (2,900,906)         (3,294)         (0.00)	Number of Contracts         Security Description         Market Value USD         Lost USD           # FUR					Commitment	Unrealize -	0/	
4 German Federal Republic Bonds 30YR Futures 08/06/2021 Long 978,300 (32,896) (0.01) 18 German Federal Republic Bonds 5Y Futures 08/06/2021 Long 2,950,303 (5,912) (0.00) 3,928,603 (38,808) (0.01)  USD (22) US Treasury Notes 10YR Futures 21/09/2021 Short (2,900,906) (3,294) (0.00)	4 German Federal Republic Bonds 30YR Futures 08/06/2021 Long 978,300 (32,896) 18 German Federal Republic Bonds 5Y Futures 08/06/2021 Long 2,950,303 (5,912) 3,928,603 (38,808)		Security Description			Market Value	Loss	Shareholders	
18 German Federal Republic Bonds 5Y Futures 08/06/2021     Long     2,950,303     (5,912)     (0.00)       3,928,603     (38,808)     (0.01)       USD       (22) US Treasury Notes 10YR Futures 21/09/2021     Short     (2,900,906)     (3,294)     (0.00)	18 German Federal Republic Bonds 5Y Futures 08/06/2021       Long       2,950,303       (5,912         3,928,603       (38,808		EUR						
3,928,603 (38,808) (0.01)   USD   (22) US Treasury Notes 10YR Futures 21/09/2021 Short (2,900,906) (3,294) (0.00)	3,928,603 (38,808 USD	4	German Federal Republic Bonds 30YR Futures 08/06/2021		Long	978,300	(32,896)	(0.01)	
USD (22) US Treasury Notes 10YR Futures 21/09/2021 Short (2,900,906) (3,294) (0.00)	USD	18	German Federal Republic Bonds 5Y Futures 08/06/2021		Long	2,950,303	(5,912)	(0.00)	
(22) US Treasury Notes 10YR Futures 21/09/2021 Short (2,900,906) (3,294) (0.00)						3,928,603	(38,808)	(0.01)	
	(EZ) 00 1100001 11011 1101100 Z11001Z0Z1 011011 (Z,900,900) (3,294	(22)		<u> </u>	Short	(2 000 006)	(3.204)	(0.00	
	UNREALISED LOSS ON FUTURES CONTRACTS (42,102	. ,	·		Onort	(2,300,300)	(42,102)	(0.00)	

Non-Delivera	able Bond Forward Contracts – 0.00%				
Number of Contracts	Security Description		Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
0.700.400.000	COP BFS Finance COP Bond Forward 08/07/2021	Lana	11.105	11.105	0.00
8,768,400,000	GAIN ON NON-DELIVERABLE ROND FORWARD CONTRACTS	Long	11,105	11 105	0.00

Forward Currency Contracts - 0.22%

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
BRL	1,858,329	USD	350,161	02/06/2021	5,187	0.00
RON	9,162,641	USD	2,208,591	02/06/2021	56,950	0.01
EUR	201,132	ILS	786,828	07/06/2021	2,702	0.00
EUR	199,990	JPY	26,298,727	07/06/2021	4,244	0.00
COP	671,072,166	USD	179,640	08/06/2021	1,033	0.00
USD	61,808,455	JPY	6,742,035,352	10/06/2021	516,587	0.08
NZD	4,722,662	USD	3,409,763	11/06/2021	13,155	0.00
TWD	14,679,598	USD	526,578	11/06/2021	3,529	0.00
USD	17,687,880	EUR	14,529,319	11/06/2021	9,238	0.00
USD USD	3,528,961	NZD MVD	4,865,033 3,526,870	11/06/2021	2,858	0.00 0.00
USD	853,447 1,978,000	MYR TRY	16,704,308	14/06/2021 14/06/2021	1,709 45,395	0.00
KRW	19,157,877,208	USD	16,968,825	15/06/2021	216,621	0.04
TWD	20,715,732	USD	743,432	15/06/2021	4,990	0.00
CAD	296,299	EUR	200,212	16/06/2021	1,620	0.00
CAD	4,841,259	USD	3,856,606	16/06/2021	150,592	0.01
CHF	2,783,632	EUR	2,524,516	16/06/2021	19,271	0.00
CHF	1,876,676	USD	2,031,046	16/06/2021	53,047	0.00
CNH	3,236,396	EUR	411,964	16/06/2021	6,394	0.00
CNH	27,146,135	USD	4,144,002	16/06/2021	114,481	0.01
CZK	21,344,017	EUR	825,540	16/06/2021	16,012	0.00
CZK	54,406,336	USD	2,499,952	16/06/2021	101,552	0.02
EUR	208,062	AUD	321,390	16/06/2021	5,491	0.00
EUR	1,365,083	NOK	13,813,901	16/06/2021	5,435	0.00
EUR	8,837,846	USD	10,634,506	16/06/2021	120,036	0.03
GBP	330,467	EUR	381,040	16/06/2021	4,107	0.00
GBP	173,925	JPY	26,482,691	16/06/2021	5,429	0.00
GBP	1,415,297	USD	1,976,199	16/06/2021	27,186	0.00
HUF	1,077,981,200	USD	3,536,859	16/06/2021	229,109	0.04
ILS	6,802,198	USD	2,082,799	16/06/2021	9,495	0.00
MXN	115,558,897	USD	5,635,292	16/06/2021	144,211	0.01
NOK	29,735,587 738,791	USD	3,513,011	16/06/2021	51,019	0.00 0.00
NZD NZD	347,236	AUD JPY	682,328 27,607,899	16/06/2021 16/06/2021	9,589 672	0.00
NZD	2,638,852	USD	1,869,513	16/06/2021	43,060	0.00
PLN	72,083,095	USD	18,746,966	16/06/2021	810,248	0.14
RON	42,473,027	USD	10,274,075	16/06/2021	223,120	0.04
SEK	2,055,949	EUR	200,212	16/06/2021	3,701	0.00
SEK	2,137,827	NOK	2,104,885	16/06/2021	4,897	0.00
SEK	34,352,666	USD	4,055,652	16/06/2021	77,015	0.01
SGD	1,566,867	USD	1,166,683	16/06/2021	16,970	0.00
USD	3,443,205	JPY	376,989,075	16/06/2021	15,830	0.00
USD	9,626,567	THB	296,247,123	16/06/2021	147,274	0.03
ZAR	180,362,838	USD	11,750,386	17/06/2021	1,295,863	0.20
IDR	2,157,230,390	USD	150,194	21/06/2021	159	0.00
TWD	13,843,558	USD	496,816	21/06/2021	3,667	0.00
USD	3,078,494	AUD	3,958,066	21/06/2021	27,945	0.00
USD	5,236,677	EUR	4,279,482	21/06/2021	28,587	0.00
USD	1,273,203	TRY	10,660,096	23/06/2021	45,944	0.01
EUR	35,626,500	USD	42,408,004	25/06/2021	952,476	0.15
SGD	1,313,498	USD	989,618	25/06/2021	2,611	0.00
USD	1,247,128	EUR	1,022,839	25/06/2021	2,246	0.00
USD	100,241	PEN	374,499	25/06/2021	2,752	0.00
KRW	281,486,850	USD	250,500	28/06/2021	2,009	0.00
USD	4,098,582	EUR	3,346,320	28/06/2021	25,591	0.01
USD	56,955,556	JPY USD	6,208,001,774	28/06/2021	510,336	0.08
IDR BRL	165,340,966,975 2,662,074	USD	11,316,893 498,936	01/07/2021 02/07/2021	194,349 8,585	0.03 0.00
USD	2,662,074 4,687,361	PEN	498,936 16,691,582	12/07/2021	339,865	0.00
COP	562,300,696	USD	150,190	22/07/2021	820	0.00
USD	1,448,969	COP	5,329,607,245	22/07/2021	17,666	0.00
PHP	257,704,502	USD	5,286,897	26/07/2021	76,846	0.01
	201,104,302	300	3,200,031	20/07/2021	70,040	0.01

#### Forward Currency Contracts – (Continued)

					Unrealised	% of	
Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Gain USD	Shareholders' Equity	
Currency	Bought	Currency	Trefficy 50iu	Date	030	Equity	
USD	34,418,059	JPY	3,719,761,162	26/07/2021	589,485	0.10	
USD	13,993,141	GBP	9,850,128	05/08/2021	49,484	0.01	
USD	759,296	DKK	4,616,126	09/08/2021	3,324	0.00	
USD	2,742,443	CLP	1,950,760,063	12/08/2021	52,370	0.01	
RUB	522,802,775	USD	6,974,660	18/08/2021	73,157	0.01	
USD	2,292,163	RON	9,263,504	19/08/2021	8,048	0.00	
USD	10,189,950	AUD	13,164,494	20/08/2021	41,447	0.01	
RUB	21,131,181	USD	273,720	01/10/2021	9,300	0.00	
UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS 7.665.99			7,665,993	1.22			

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	10,073,776	AUD	13,164,494	01/06/2021	(71,439)	(0.01)
USD	355,324	CAD	447,687	01/06/2021	(15,247)	(0.00)
USD	348,851	BRL	1,858,330	02/06/2021	(6,497)	(0.00)
USD	8,195,170	PLN	31,648,911	02/06/2021	(390,962)	(0.06)
USD	4,463,099	RON	18,426,144	02/06/2021	(92,922)	(0.02)
EUR	5,903,079	USD	7,209,195	03/06/2021	(27,673)	(0.01)
USD	6,799,261	EUR	5,593,269	03/06/2021	(5,355)	(0.00)
EUR	176,996	SEK	1,800,049	07/06/2021	(1,188)	(0.00)
EUR	3,300,083	USD	4,032,798	07/06/2021	(17,706)	(0.00)
MXN	2,278,457	USD	114,386	07/06/2021	(313)	(0.00)
USD	2,651,619	EUR	2,186,530	07/06/2021	(8,653)	(0.00)
USD	112,129	MXN	2,278,457	07/06/2021	(1,944)	(0.00)
USD	176,104	COP	674,480,082	08/06/2021	(5,486)	(0.00)
JPY EUR	236,194,961 12,435,398	USD USD	2,166,861	10/06/2021	(19,611)	(0.01)
USD	528,614	TWD	15,153,471 14,679,598	11/06/2021 11/06/2021	(22,622) (1,494)	(0.01)
MYR	72,387,206	USD	17,520,805	14/06/2021	(39,323)	(0.00)
TRY	7,450,994	USD	890,054	14/06/2021	(28,010)	(0.01)
USD	169,442	ILS	555,262	14/06/2021	(1,349)	(0.00)
USD	3,784,665	KRW	4,262,709,283	15/06/2021	(39,170)	(0.00)
AUD	9,251,817	USD	7,173,632	16/06/2021	(43,282)	(0.01)
EUR	208,069	CAD	308,737	16/06/2021	(2,354)	(0.00)
EUR	1,413,137	CHF	1,561,418	16/06/2021	(14,383)	(0.00)
EUR	207,055	CZK	5,299,631	16/06/2021	(1,448)	(0.00)
EUR	635,554	GBP	549,902	16/06/2021	(5,010)	(0.00)
EUR	1,002,154	SEK	10,210,100	16/06/2021	(8,792)	(0.00)
GBP	234,607	CHF	300,594	16/06/2021	(1,726)	(0.00)
JPY	78,497,042	CAD	878,158	16/06/2021	(13,216)	(0.00)
JPY	341,562,626	USD	3,133,719	16/06/2021	(28,420)	(0.01)
NOK	6,252,916	EUR	623,310	16/06/2021	(9,032)	(0.00)
THB	51,206,279	USD	1,655,972	16/06/2021	(17,477)	(0.01)
TRY	13,562,629	USD	1,663,817	16/06/2021	(96,409)	(0.03)
USD	1,353,025	AUD	1,758,433	16/06/2021	(2,194)	(0.00)
USD	7,439,670	CAD	9,339,947	16/06/2021	(291,179)	(0.06)
USD	2,883,520	CHF	2,665,670	16/06/2021	(76,771)	(0.00)
USD	3,410,807	CNH	22,264,177	16/06/2021	(81,834)	(0.00)
USD	4,519,034	CZK	99,766,512	16/06/2021	(251,420)	(0.05)
USD	130,024,938	EUR	107,719,515	16/06/2021	(1,056,110)	(0.16)
USD	5,157,739	GBP	3,695,508	16/06/2021	(73,336)	(0.01)
USD	643,019	HUF	198,453,025	16/06/2021	(50,284)	(0.01)
USD	2,958,861	IDR	43,250,825,193	16/06/2021	(57,245)	(0.01)
USD	7,826,909	ILS	25,927,929	16/06/2021	(148,282)	(0.02)
USD	28,371,388	MXN	600,476,739	16/06/2021	(1,660,557)	(0.24)
USD	2,223,343	NOK	18,855,912	16/06/2021	(36,677)	(0.01)
USD	2,488,355	NZD	3,507,866	16/06/2021	(54,056)	(0.00)
USD	2,900,976	PLN	11,101,832	16/06/2021	(111,116)	(0.02)
USD	462,706	RON	1,905,886	16/06/2021	(8,333)	(0.00)
USD USD	2,605,264	SEK SGD	22,147,207	16/06/2021 16/06/2021	(59,070)	(0.02)
USD	249,711	TRY	331,613	16/06/2021	(799)	(0.00)
USD	2,139,468		18,598,036		(9,872)	(0.01)
AUD	2,106,380 2,660,068	ZAR USD	31,005,968 2,059,918	17/06/2021 21/06/2021	(136,387) (9,758)	(0.00)
EUR	2,660,068 416,727	USD	2,059,918	21/06/2021	(9,758)	(0.00)
USD	1,198,961	TWD	33,427,859	21/06/2021	(9,546)	(0.00)
COP	2,773,423,922	USD	748,218	22/06/2021	(9,546)	(0.00)
USD	746,692	COP	2,781,189,023	22/06/2021	(1,402)	(0.00)
TRY	4,938,381	USD	580,174	23/06/2021	(1,402)	(0.00)
1111	7,000,001	500	300,174	23/00/2021	(11,033)	(0.00)

Forward Currency	y Contracts – (Conti	nued)					
Currency	Amount Bought	Currency	Amount Sold			Unrealised turity Loss Date USD	% of Shareholders' Equity
USD	3,094,213	SGD	4,111,913		25/06/	/2021 (11,962)	(0.00)
EUR	215,681	SEK	2,193,479		28/06/		(0.00)
EUR	2,295,078	USD	2,803,008		28/06/		(0.00)
USD	1,197,498	CNH	7,682,581		28/06/		(0.00)
USD	524,645	KRW	589,963,707		28/06/		(0.00)
USD	5,123,158	IDR	74,488,027,978		01/07/		(0.01)
PEN	16,913,359	USD	4,679,358		12/07/		(0.06)
PEN MXN	592,282	USD USD	164,090		15/07/ 04/08/		(0.00)
CLP	736,455,219 910,486,047	USD	36,650,139 1,305,530		12/08/	, , ,	(0.00)
USD	19,065,661	CNH	123,569,164		13/08/		(0.04)
USD	821,211	SGD	1,093,775		13/08/		(0.00)
USD	10,341,543	ZAR	145,921,399		13/08/	( ' '	(0.02)
MYR	83,619,318	USD	20,332,965		16/08/		(0.03)
CZK	146,792,003	USD	7,054,242		19/08/		(0.01)
ILS	15,635,646	USD	4,818,299		19/08/	(2021 (5,566)	(0.00)
USD	2,659,259	HUF	763,499,283		19/08/	/2021 (4,464)	(0.00)
USD	358,174	CAD	433,524		20/08/	/2021 (631)	(0.00)
USD	89,502	ZAR	1,255,708		31/08/	/2021 (435)	(0.00)
USD	227,462	RUB	17,628,269		01/10/	/2021 (8,642)	(0.00)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONT	RACTS			(6,289,382)	(1.00)
Share Class Spec	ific Forward Curren	cy Contracts	- 0.13%				
	Amount		Amount		Mat	Unrealised urity Gain	
Currency	Bought	Currency	Sold			Date USD	Equity
EUR	55,793,632	USD	66,414,725		25/06/		0.24
UNREALISED GAIN	ON FORWARD CUR	RENCY CONT	RACTS HELD FOR HEDGING PU	JRPOSES		1,490,871	0.24
	Amount		Amount		Mat	Unrealised curity Loss	
Currency	Bought	Currency	Sold			Date USD	Equity
USD GBP	1,441,664 130,677,000	EUR USD	1,200,000 185,640,400		25/06/ 05/08/		(0.00) (0.11)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONT	RACTS HELD FOR HEDGING PI	URPOSES		(675,325)	(0.11)
Options – (0.07%)	)				University and		0/ -5
Holdings	Security Description				Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Option	s					
5,142,000	AUD Call AUD / Put USD		Expires 17/06/202	1 Strike 0.79	(16,639)	4,640	0.00
0,142,000	EUR		Ελρίιου 17700/202	Tourist 6.75	(10,000)	4,040	
6,603,000	Call EUR / Put USD		Expires 01/06/202	1 Strike 1.22	(22,900)	2,080	0.00
2,483,000	Call EUR / Put USD		Expires 03/06/202	1 Strike 1.21	11,342	20,139	0.01
4,946,000	Call EUR / Put USD		Expires 03/06/202	1 Strike 1.22	(8,780)	10,807	0.00
8,203,000	Call EUR / Put USD		Expires 09/06/202		(22,916)	11,786	0.00
4,907,000	Call EUR / Put USD		Expires 17/06/202		(15,339)	11,450	0.00
6,537,000	Call EUR / Put USD		Expires 17/06/202		(24,595)	16,677	0.01
8,179,000	Call EUR / Put USD		Expires 24/06/202		(20,503)	14,020	0.00
1,030,000	Put 6 month EURIBC		Expires 01/06/202		24,307	69,828	0.01
1,060,000	Put 6 month EURIBC	•	Expires 25/06/202		(1,599)	30,133	0.01
1,080,000	Put 6 month EURIBC	•	Expires 30/06/202		(17,490)	10,780	0.00
1,450,000	Put 6 month EURIBC		Expires 06/07/202		(14,802)	7,687	0.00
4,530,000	Put 6 month EURIBC		Expires 19/08/202		(10,285)	11,319	0.00
5,680,000 2,500,000	Put 6 month EURIBC Put 6 month EURIBC	•	Expires 19/08/202 <sup>-</sup> Expires 20/08/202 <sup>-</sup>		(9,839)	14,193	0.00 0.00
2,500,000	Put 6 month EURIBC	ok Swaption	Expires 20/06/202	Strike 0.17	(4,948)	6,347	
	GBP				(138,347)	237,246	0.04
1,180,000	Put 6 month LIBOR S	Swaption	Expires 01/07/202	1 Strike 1.39	(20,495)	7,717	0.00
285,330,000	JPY Put 6 month LIBOR S	Swantion	Evoiros 07/07/2009	1 Strike 0.65	(20.050)	2 204	0.00
517,520,000	Put 6 month LIBOR S		Expires 07/07/2022 Expires 26/05/2022		(20,050) (733)	2,291 89,522	0.00 0.01
					(20,783)	91,813	0.01

oldings	Security Description			Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equit
	Purchased Options – (Continued)					
5,466,000	NZD Call NZD / Put USD	Expires 09/06/2021	Strike 0.74	(20,544)	3,871	0.0
	USD					
15,640,000	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 0.75	99,104	178,869	0.0
5,010,000 3,410,000	Put 3 month LIBOR Swaption Put 3 month LIBOR Swaption	Expires 15/11/2021 Expires 18/11/2021	Strike 1.11 Strike 1.20	(11,967) (3,789)	36,530 20,592	0.0
2,004,000	Put USD / Call CNH	Expires 24/06/2021	Strike 6.38	5,304	9,713	0.0
1,002,000	Put USD / Call KRW	Expires 24/06/2021	Strike 1,113.00	2,924	6,770	0.0
972,000	Put USD / Call RUB	Expires 30/09/2021	Strike 72.35	2,104	12,771	0.0
4,003,000	Put USD / Call SGD	Expires 23/06/2021	Strike 1.32	7,958	17,717	0.0
1,992,000 1,998,000	Put USD / Call TWD Put USD / Call TWD	Expires 09/06/2021 Expires 17/06/2021	Strike 27.55 Strike 27.50	(2,936) 951	2,661 4,767	0.0
999,000	Put USD / Call TWD	Expires 17/06/2021	Strike 27.75	4,019	6,455	0.0
				103,672	296,845	0.0
OTAL PURCHASE					642,132	0.1
,,	Written Options					
(1 200 000)	AUD	Evniron 03/06/2024	Strike 1 00	2.202	/4\	(0.00
(1,286,000) (1,286,000)	Call AUD / Put NZD Put AUD / Call NZD	Expires 03/06/2021 Expires 03/06/2021	Strike 1.09 Strike 1.07	2,262 (4,612)	(1) (6,832)	(0.00 (0.00
,		·		(2,350)	(6,833)	(0.00
	EUR					
(4,380,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	10,926	(85,613)	(0.02
(5,670,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	(417)	(110,828)	(0.02
(2,560,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	279	(50,039)	(0.01
(826,000) (826,000)	Call EUR / Put ILS Call EUR / Put JPY	Expires 03/06/2021 Expires 03/06/2021	Strike 3.96 Strike 133.00	495 (4,024)	(3,054) (6,656)	(0.00
(826,000)	Call EUR / Put SEK	Expires 03/06/2021	Strike 133.00 Strike 10.28	2,214	(60)	(0.00
(822,000)	Call EUR / Put SEK	Expires 23/06/2021	Strike 10.25	1,549	(1,614)	(0.00
(6,603,000)	Call EUR / Put USD	Expires 01/06/2021	Strike 1.22	29,410	(2,081)	(0.00
(2,483,000)	Call EUR / Put USD	Expires 03/06/2021	Strike 1.21	(1,572)	(20,139)	(0.00
(4,946,000)	Call EUR / Put USD	Expires 03/06/2021	Strike 1.22	26,615	(10,807)	(0.00
(8,203,000) (6,537,000)	Call EUR / Put USD Call EUR / Put USD	Expires 09/06/2021 Expires 17/06/2021	Strike 1.23 Strike 1.24	31,034 12,349	(11,786) (4,374)	(0.00
(4,530,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.02	3,829	(4,480)	(0.00
(5,680,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.03	3,382	(5,717)	(0.00
(4,530,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.09	6,321	(6,974)	(0.00
(5,680,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.10	6,103	(8,830)	(0.00
(2,500,000)	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.02	2,062	(2,517)	(0.00
(2,500,000) (7,210,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 20/08/2021 Expires 15/11/2021	Strike 0.09 Strike 0.15	2,800 14,245	(3,915) (35,472)	(0.00 (0.01
(4,890,000)	Put 6 month EURIBOR Swaption	Expires 18/11/2021	Strike 0.08	6,769	(18,314)	(0.00
(4,380,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	12,251	(84,288)	(0.01
(5,670,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	33,041	(109,113)	(0.02
(2,560,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	14,295	(49,264)	(0.01
(9,120,000)	Put 6 month EURIBOR Swaption	Expires 26/05/2022	Strike 0.11	1,455 215,411	(91,786)	(0.02
	Heb			215,411	(727,721)	(0.12
(31,560,000)	USD Call 3 month LIBOR Swaption	Expires 22/11/2021	Strike 0.86	(17,929)	(126,811)	(0.02
(2,004,000)	Call USD / Put CNH	Expires 24/06/2021	Strike 6.48	1,932	(1,725)	(0.00
(998,000)	Call USD / Put COP	Expires 03/06/2021	Strike 3,980.00	5,626	(33)	(0.00
(1,003,000)	Call USD / Put ILS	Expires 10/06/2021	Strike 3.33	2,604	(200)	(0.00
(1,002,000) (996,000)	Call USD / Put KRW Call USD / Put MXN	Expires 24/06/2021 Expires 03/06/2021	Strike 1,140.00 Strike 21.25	1,927 3,330	(1,540) (8)	(0.00 (0.00)
(999,000)	Call USD / Put TWD	Expires 17/06/2021	Strike 21.25 Strike 28.35	2,299	(287)	(0.00
(1,005,000)	Call USD / Put ZAR	Expires 27/08/2021	Strike 15.50	574	(5,591)	(0.0)
(6,700,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.91	43,628	(1,262)	(0.00
(7,220,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.98	39,691	(19)	(0.0)
(6,730,000)	Put 3 month LIBOR Swaption	Expires 25/06/2021	Strike 1.10	26,797	(3,992)	(0.0)
(6,680,000)	Put 3 month LIBOR Swaption	Expires 30/06/2021	Strike 1.25	27,338	(1,386)	(0.0
(1,580,000)	Put 3 month LIBOR Swaption	Expires 01/07/2021	Strike 2.44	25,269 21,746	(800)	(0.0)
(1,580,000) (1,580,000)	Put 3 month LIBOR Swaption Put 3 month LIBOR Swaption	Expires 06/07/2021 Expires 07/07/2021	Strike 2.40 Strike 2.35	21,746 20,590	(1,480) (2,557)	(0.0)
(15,640,000)	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 0.88	(61,872)	(110,356)	(0.00
				(0.,0.2)	( )	(0.02

	,						
Holdings	Security Description				Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Written Options – (Continued)						
	USD – (Continued)						
(972,000) (999,000)	Put USD / Call RUB Put USD / Call TWD	Expires 30/09/2021 Expires 17/06/2021	Strike 72.35 Strike 27.75		696 (2,101)	(12,771)	(0.00)
(999,000)	Fut USD / Call TWD	Expires 17/00/2021	Strike 27.75			(6,455)	(0.00)
					110,674	(340,024)	(0.05)
TOTAL WRITTEN C (cost USD (1,398,3						(1,074,578)	(0.17)
TOTAL OPTIONS (cost USD (643,044	))					(432,446)	(0.07)
Swan Contracts	0.069/						
Swap Contracts – Net Local	0.06%					Unrealised	% of
Notional	_					Gain	Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
55,090,000	Interest Rate Swaps Floating (AUD 3 month BBSW)	Fixed 0.190%		AUD	22/02/2023	29,200	0.01
34,780,000	Fixed 0.400%	Floating (AUD 3 month BBSW)		AUD	15/09/2024	20,362	0.00
12,590,000	Floating (AUD 6 month BBSW)	Fixed 1.500%		AUD	02/02/2031	43,289	0.01
32,470,000	Floating (AUD 6 month BBSW)	Fixed 2.500%		AUD	24/02/2031	165,714	0.03
9,970,000	Floating (AUD 6 month BBSW)	Fixed 1.000%		AUD	16/06/2031	89,567	0.01
10,880,000	Fixed 2.750%	Floating (AUD 6 month BBSW)		AUD	24/02/2041	20,154	0.00
97,600,000 284,780,000	Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)	Fixed 0.804% Fixed 0.750%		CAD CAD	28/02/2023 01/03/2023	49,072 136,979	0.01 0.02
9,290,000	Floating (CAD 3 month CDOR)	Fixed 0.750% Fixed 1.250%		CAD	16/06/2031	65,971	0.02
9,170,000	Floating (CAD 3 month CDOR)	Fixed 1.500%		CAD	16/06/2051	67,883	0.01
715,560,000	Fixed 1.400%	Floating (CLP 6 month LIBOR)		CLP	16/06/2023	2,868	0.00
623,970,000	Fixed 2.500%	Floating (CLP 6 month CLICP)		CLP	16/06/2026	211	0.00
20,570,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	28/03/2023	10,150	0.00
23,240,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR	16/06/2023	636	0.00
2,540,000 8,250,000	Fixed 0.000% Floating (EUR 6 month EURIBOR)	Floating (EUR 6 month LIBOR) Fixed 0.080%		EUR EUR	16/06/2024 15/01/2025	1,223 114,924	0.00 0.02
13,420,000	Fixed 1.390%	Floating (EUR 12 month LIBOR)		EUR	15/03/2026	232,529	0.02
23,920,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)		EUR	16/06/2026	90,714	0.01
7,440,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	16/06/2026	14,870	0.00
27,600,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR	15/09/2026	53,706	0.01
6,310,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)		EUR	16/06/2028	34,623	0.01
11,410,000	Fixed 0.080%	Floating (EUR 6 month EURIBOR)		EUR	28/03/2031	90,114	0.01
6,870,000 22,320,000	Fixed 0.000% Fixed 0.260%	Floating (EUR 6 month EURIBOR)		EUR EUR	16/06/2031 21/05/2040	38,902 1,242,135	0.01 0.20
1,850,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR	16/06/2051	82,688	0.20
22,950,000	Fixed 1.000%	Floating (GBP 1 month SONIA)		GBP	26/01/2031	14,575	0.00
12,800,000	Fixed 1.000%	Floating (GBP 1 month SONIA)		GBP	10/02/2031	17,315	0.00
16,270,000	Fixed 0.250%	Floating (GBP 1 month SONIA)		GBP	16/06/2031	72,682	0.01
790,000	Floating (GBP 1 month SONIA)	Fixed 1.000%		GBP	16/06/2051	15,064	0.00
10,000	Fixed 3.750%	Floating (INR 6 month LIBOR)		INR	16/09/2022	0	0.00
3,208,800,000 772,070,000	Floating (INR 6 month LIBOR) Fixed 4.750%	Fixed 4.110%		INR INR	29/04/2023 17/03/2026	30,822	0.01 0.02
10,446,440,000	Floating (KRW 3 month LIBOR)	Floating (INR 6 month LIBOR) Fixed 1.750%		KRW	20/03/2022	107,942 69,430	0.02
12,843,320,000	Floating (KRW 3 month LIBOR)	Fixed 1.250%		KRW	18/03/2023	49,696	0.01
27,087,250,000	Fixed 1.250%	Floating (KRW 3 month LIBOR)		KRW	15/09/2023	39,430	0.01
12,329,060,000	Fixed 1.500%	Floating (KRW 3 month LIBOR)		KRW	15/09/2026	6,654	0.00
955,000	Floating (MXN 1 month TIIE)	Fixed 6.400%		MXN	04/06/2031	545	0.00
32,450,000	Floating (MYR 3 month KLIBOR)	Fixed 2.250%		MYR	17/06/2022	6,899	0.00
18,500,000	Floating (MYR 3 month KLIBOR)	Fixed 2.250%		MYR	17/06/2022	3,932	0.00
29,400,000 14,250,000	Floating (MYR 3 month LIBOR) Floating (MYR 3 month LIBOR)	Fixed 2.250% Fixed 2.250%		MYR MYR	17/06/2022 17/06/2022	10,405 4,757	0.00 0.00
10,490,000	Floating (MYR 3 month LIBOR)	Fixed 2.250%		MYR	17/06/2022	2,539	0.00
90,660,000	Floating (MYR 3 month KLIBOR)	Fixed 3.650%		MYR	27/02/2024	793,941	0.13
91,610,000	Floating (MYR 3 month KLIBOR)	Fixed 3.693%		MYR	01/03/2024	827,770	0.13
49,190,000	Floating (MYR 3 month KLIBOR)	Fixed 3.250%		MYR	18/12/2024	321,908	0.05
19,540,000	Floating (MYR 3 month KLIBOR)	Fixed 3.000%		MYR	18/03/2025	79,181	0.01
7,180,000	Floating (MYR 3 month LIBOR)	Fixed 2.000%		MYR	16/06/2026	7,763	0.00
145,460,000	Fixed 1.240%	Floating (NOK 6 month NIBOR)		NOK	29/10/2030	357,681	0.06
1,870,000 55,730,000	Floating (NZD 3 month NZDBB) Floating (SEK 3 month STIBOR)	Fixed 3.000% Fixed 1.273%		NZD SEK	16/09/2031 11/05/2031	5,958 4,698	0.00 0.00
27,340,000	Floating (USD 3 month LIBOR)	Fixed 1.273 % Fixed 0.250%		USD	15/09/2024	26,766	0.00
,0-10,000				300	16/06/2026	2,327	0.00

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% o Shareholders Equity
25,700,000 24,370,000	Interest Rate Swaps – (Continued) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR)	Fixed 2.209% Fixed 2.378%	USD USD	25/02/2031 09/03/2031	30,903 227,247	0.01
UNREALISED GAIN	I ON INTEREST RATE SWAPS				5,837,314	0.93
	Inflation Swaps					
11,680,000	Floating (GBP 12 month LIBOR)	Fixed 3.469%	GBP	15/11/2025	98,532	0.01
UNREALISED GAIN	ON INFLATION SWAPS				98,532	0.01
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				5,935,846	0.94
Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders Equity
Amount		Receive	Currency	maturity Date	000	Equity
60,240,000	Interest Rate Swaps Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	25/01/2024	(122,064)	(0.02)
19,860,000	Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	24/02/2024	(19,938)	(0.00)
33,310,000	Fixed 1.550%	Floating (AUD 6 month BBSW)	AUD	23/02/2026	(64,760)	(0.01)
17,430,000	Floating (AUD 6 month BBSW)	Fixed 1.240%	AUD	28/10/2030	(451,271)	(0.07
38,630,000	Floating (AUD 6 month BBSW)	Fixed 1.710%	AUD	21/01/2031	(572,616)	(0.09
21,810,000	Floating (CAD 3 month CDOR)	Fixed 0.700%	CAD	18/11/2023	(82,770)	(0.01
7,410,000	Floating (CHF 6 month LIBOR)	Fixed 0.000%	CHF CHF	16/06/2028	(30,940)	(0.01)
540,000 11,013,160,000	Floating (CHF 6 month LIBOR) Floating (COP 3 month LIBOR)	Fixed 0.000% Fixed 3.300%	COP	16/06/2031 16/06/2023	(2,890) (12,481)	(0.00)
902,475,000	Floating (CZK 6 month PRIBOR)	Fixed 1.250%	CZK	16/06/2023	(139,801)	(0.00)
25,710,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	28/03/2026	(96,698)	(0.02
1,490,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	16/06/2028	(7,423)	(0.00)
41,410,000	Floating (EUR 6 month EURIBOR)	Fixed 0.050%	EUR	21/05/2030	(896,628)	(0.14
18,040,000	Floating (EUR 6 month EURIBOR)	Fixed 0.500%	EUR	12/02/2031	(218,045)	(0.04
12,660,000	Floating (EUR 12 month LIBOR)	Fixed 1.450%	EUR	15/03/2031	(281,482)	(0.05
12,690,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	15/09/2031	(70,828)	(0.01
2,310,000	Floating (EUR 6 month EURIBOR)	Fixed 0.219%	EUR	14/02/2032	(6,880)	(0.00)
3,270,000	Fixed 0.900%	Floating (EUR 6 month EURIBOR)	EUR	05/05/2041	(20,961)	(0.00)
2,710,000 6,610,000	Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)	Fixed 0.250% Fixed 0.000%	EUR GBP	16/06/2041 16/06/2026	(76,217) (960)	(0.01)
963,147,271	Fixed 0.250%	Floating (JPY 6 month LIBOR)	JPY	19/03/2030	(3,723)	(0.00)
500,780,000	Fixed 0.500%	Floating (JPY 6 month LIBOR)	JPY	16/06/2051	(43,271)	(0.01
15,806,240,000	Floating (KRW 3 month LIBOR)	Fixed 1.750%	KRW	20/06/2029	(156,712)	(0.03
11,920,880,000	Floating (KRW 3 month LIBOR)	Fixed 1.000%	KRW	16/09/2030	(682,507)	(0.11
265,095,000	Floating (MXN 1 month TIIE)	Fixed 4.700%	MXN	14/06/2023	(143,649)	(0.02)
62,890,000	Floating (MXN 1 month TIIE)	Fixed 5.550%	MXN	10/06/2026	(85,541)	(0.01
24,640,000	Floating (MYR 3 month LIBOR)	Fixed 2.250%	MYR	17/06/2025	(70,522)	(0.01
22,150,000	Floating (MYR 3 month KLIBOR)	Fixed 2.000%	MYR	16/06/2026	(137,416)	(0.02)
51,740,000 69,400,000	Fixed 2.130%	Floating (NOK 6 month NIBOR)	NOK	11/05/2031	(5,234) (18,918)	(0.00)
129,640,000	Fixed 2.000% Fixed 0.250%	Floating (NOK 6 month NIBOR) Floating (PLN 3 month WIBOR)	NOK PLN	16/06/2031 16/12/2021	(10,910)	(0.00)
26,070,000	Floating (PLN 6 month WIBOR)	Fixed 0.750%	PLN	16/12/2025	(209,846)	(0.03
346,500,000	Floating (SEK 3 month STIBOR)	Fixed 0.500%	SEK	16/06/2026	(10,420)	(0.00)
64,220,000	Floating (SEK 3 month STIBOR)	Fixed 1.000%	SEK	16/06/2031	(30,045)	(0.01
540,000	Floating (THB 6 month THFX)	Fixed 1.250%	THB	17/06/2025	(65)	(0.00
615,090,000	Floating (THB 6 month LIBOR)	Fixed 0.750%	THB	16/12/2025	(62,888)	(0.01
90,640,000	Floating (THB 6 month LIBOR)	Fixed 0.750%	THB	17/03/2026	(26,170)	(0.01)
222,090,000	Fixed 0.275%	Floating (USD 3 month LIBOR)	USD	03/03/2023	(102,186)	(0.02)
110,480,000 16,970,000	Floating (USD 1 month LIBOR) Fixed 1.598%	Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR)	USD USD	25/07/2024 11/03/2026	(54,167)	(0.01)
9,090,000	Fixed 1.500%	Floating (USD 3 month LIBOR)	USD	02/02/2031	(72,691)	(0.01)
1,360,000	Fixed 1.500% Fixed 2.500%	Floating (USD 3 month LIBOR)	USD	17/09/2031	(26,976) (3,538)	(0.01)
31,630,000	Fixed 2.431%	Floating (USD 3 month LIBOR)	USD	25/02/2036	(11,278)	(0.00)
19,190,000	Fixed 2.503%	Floating (USD 3 month LIBOR)	USD	10/03/2036	(129,775)	(0.02)
6,150,000	Fixed 1.250%	Floating (USD 3 month LIBOR)	USD	16/06/2051	(8,564)	(0.00)
UNREALISED LOSS	S ON INTEREST RATE SWAPS				(5,288,846)	(0.84)
440,000	Credit Default Swaps Fixed 1.000%	Floating (China Government	USD	20/06/2021	(305)	(0.00)
1,160,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(822)	(0.00
		International Bond)				
1,660,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(1,189)	(0.00)

Swap	Contracts -	(Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% o Shareholders Equit
	Credit Default Swaps – (Contin	ued)				
2,690,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,871)	(0.00
2,120,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,485)	(0.00
2,050,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,424)	(0.00
810,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(524)	(0.00
1,470,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/12/2022	(10,397)	(0.00
50,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/12/2022	(389)	(0.00
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS	3			(18,406)	(0.00
	Inflation Swaps					
6,970,000	Floating (GBP 12 month LIBOR)	Fixed 3.246%	GBP	15/12/2025	(236,577)	(0.04
UNREALISED LOS	S ON INFLATION SWAPS				(236,577)	(0.04
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACT	'S			(5,543,829)	(0.88
MARKET VALUE O (cost USD 600,603,					622,685,436	99.00
OTHER ASSETS A	ND LIABILITIES				5,926,398	0.94
SHAREHOLDERS'	EQUITY				628,611,834	100.00
TOTAL INVESTME	NTS				Market Value USD	% o Shareholders Equity
Total Investments exclu	ding derivatives (cost USD 601,246,399	9)			620,415,321	98.70
Unrealised gain on futu					149,384	0.03
Unrealised loss on futu					(42,102)	(0.01
-	-deliverable bond forward contracts				11,105	0.0
Unrealised gain on forw					7,665,993	1.2
Unrealised loss on forw	,				(6,289,382)	(1.00
	vard currency contracts held for hedging				1,490,871	0.24
	vard currency contracts held for hedging	purposes			(675,325) 642.132	(0.11
	sed options (cost USD 755,268)				. , .	(0.17
Unrealised gain on swa	options (cost USD (1,398,312))				(1,074,578) 5,935,846	0.17
-	•				(5,543,829)	(0.88
	p contracts				(5,545,629)	(0.00
Unrealised loss on swa Other Assets and Liabil	lities				5,926,398	0.94

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

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Merrill Lynch International, Morgan Stanley & Co. International Plc., Natwest Markets Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and UBS AG.

The counterparties for swap contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas London Branch, Citibank N.A., JP Morgan Chase Bank N.A., Morgan Stanley, Morgan Stanley & Co. International Plc., Morgan Stanley & Co., LLC. and UBS AG.

The maximum individual counterparty exposure as at 31 May 2021 is 0.70% of the NAV.

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

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

<sup>(</sup>c) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

 <sup>(</sup>d) Variable and floating coupon rates are those quoted as of 31 May 2021.
 (e) A related party to Goldman Sachs Funds.

<sup>(</sup>f) The yield for this fund as at 31 May 2021 was 0.011%.

### Goldman Sachs Funds—Short Duration Opportunistic Corporate Bond Portfolio Schedule of Investments As at 31 May 2021

Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders <sup>a</sup> Equity
Transferah'	nle sec	curities admitted to an official exchange listing					
Bonds – 10							
France							
		Altice France S.A. 144A <sup>(c)</sup> Altice France S.A. 144A <sup>(c)</sup>	USD	7.375%	01/05/2026	557,440	0.27
515	5,000	Affice France S.A. 144A	USD	5.125%	15/07/2029	510,494	0.25
						1,067,934	0.52
Liberia							
175	5,000	Royal Caribbean Cruises Ltd.	USD	5.250%	15/11/2022	182,000	0.09
Luxembourg							
		Consolidated Energy Finance S.A. 144A <sup>(c)</sup> Herens Holdco SARL 144A <sup>(c)</sup>	USD USD	6.875% 4.750%	15/06/2025 15/05/2028	505,625 230,863	0.24 0.11
200	0,000	TIGIGIS FIGIGO GAILE 144A	000	4.73070	13/03/2020		
						736,488	0.35
Netherlands							_
		Teva Pharmaceutical Finance Netherlands III BV Ziggo Bond Co., BV 144A <sup>(c)</sup>	USD USD	2.800%	21/07/2023 28/02/2030	512,715 306,000	0.25 0.15
		Ziggo BV 144A <sup>(c)</sup>	USD	5.125% 4.875%	15/01/2030	251,431	0.13
	-,						
						1,070,146	0.52
Norway	0.000	Admints ACA	EUD	2.000%	45/44/2027	245 705	0.45
	•	Adevinta ASA	EUR	3.000%	15/11/2027	315,795	0.15
United States		AECOM	USD	5.125%	15/03/2027	2 150 150	1.04
,	. ,	Ashtead Capital, Inc. 144A <sup>(c)</sup>	USD	4.375%	15/03/2027	2,159,159 631,680	0.31
		Berry Global, Inc.	USD	5.125%	15/07/2023	144,609	0.07
		Dana, Inc.	USD	5.625%	15/06/2028	324,750	0.16
265	5,000	Dana, Inc.	USD	4.250%	01/09/2030	272,122	0.13
679	9,000	Encompass Health Corp.	USD	4.500%	01/02/2028	702,765	0.34
156	6,000	Ford Motor Co.	USD	9.000%	22/04/2025	190,450	0.09
1,139	9,000	Ford Motor Credit Co., LLC	USD	4.063%	01/11/2024	1,201,768	0.58
		Ford Motor Credit Co., LLC	USD	4.687%	09/06/2025	269,207	0.13
		Ford Motor Credit Co., LLC	USD	3.375%	13/11/2025	939,918	0.45
		HCA, Inc.	USD	3.500%	01/09/2030	686,176	0.33
		Hillenbrand, Inc. Lumen Technologies, Inc.—Series T	USD USD	3.750% 5.800%	01/03/2031 15/03/2022	389,486 1,550,625	0.19 0.75
		NuStar Logistics LP	USD	5.750%	01/10/2025	436,650	0.73
		NuStar Logistics LP	USD	6.000%	01/06/2026	643,500	0.31
		Occidental Petroleum Corp.	USD	8.000%	15/07/2025	587,500	0.28
		Occidental Petroleum Corp.	USD	5.500%	01/12/2025	365,925	0.18
625	5,000	Occidental Petroleum Corp.	USD	6.625%	01/09/2030	715,625	0.35
459	9,000	OneMain Finance Corp.	USD	8.875%	01/06/2025	507,195	0.25
		Tenet Healthcare Corp.	USD	4.625%	15/07/2024	869,896	0.42
		TransDigm, Inc.	USD	5.500%	15/11/2027	896,400	0.43
		Tri Pointe Homes, Inc.	USD	5.250%	01/06/2027	151,046	0.07
		Tri Pointe Homes, Inc.	USD	5.700%	15/06/2028	130,900	0.06
		Triumph Group, Inc. United Wholesale Mortgage LLC 144A <sup>(c)</sup>	USD USD	5.250% 5.500%	01/06/2022 15/04/2029	1,219,583 430,650	0.59 0.21
		Vertical US Newco, Inc. 144A <sup>(c)</sup>	USD	5.250%	15/07/2027	1,609,300	0.21
		WPX Energy, Inc.	USD	5.875%	15/06/2028	502,775	0.70
		WPX Energy, Inc.	USD	4.500%	15/01/2030	352,080	0.17
		Yum! Brands, Inc.	USD	3.625%	15/03/2031	165,900	0.08
						19,047,640	9.20
TOTAL BON	NDS					,. <u>,-</u>	
(cost USD 2		,201)				22,420,003	10.83
Holdings		Security Description				Market Value USD	% of Shareholders' Equity
Common S	Stocks	s – 0.51%					
United States	es						_
52	2,260	Noble Corp.				1,050,113	0.51
TOTAL COM		STOCKS (47)				1,050,113	0.51

### Goldman Sachs Funds—Short Duration Opportunistic Corporate Bond Portfolio Schedule of Investments As at 31 May 2021

					Market Value	% of Shareholders'
Holdings	Security Description				USD	Equity
Mutual Funds – Ireland						
	Goldman Sachs US\$ Liquid Reserves Fund (X Distribution Class) <sup>(d)(e)</sup>				2,208	0.00
(cost USD 2,208)					2,208	0.00
TOTAL TRANSFE (cost USD 22,411	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING ,556)				23,472,324	11.34
			- (a)	(b)	Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Transferable se Bonds – 79.69% Bermuda	curities dealt in another regulated market					
1,845,000	Nabors Industries Ltd. 144A <sup>(c)</sup>	USD	7.500%	15/01/2028	1,568,250	0.76
	NCL Corp., Ltd. 144A <sup>(c)</sup>	USD	3.625%	15/12/2024	211,609	0.10
	NCL Corp., Ltd. 144A <sup>(c)</sup>	USD	5.875%	15/03/2026	57,337	0.03
356,000	NCL Finance Ltd. 144A <sup>(c)</sup>	USD	6.125%	15/03/2028	372,020	0.18
					2,209,216	1.07
Canada	1011778 BC ULC Via New Red Finance, Inc. 144A <sup>(c)</sup>	USD	4.250%	15/05/2024	261,870	0.13
	1011778 BC ULC Via New Red Finance, Inc. 144A <sup>(c)</sup>	USD	4.375%	15/01/2028	1,005,865	0.13
	1011778 BC ULC Via New Red Finance, Inc. 144A <sup>(c)</sup>	USD	4.000%	15/10/2030	1,006,537	0.49
	Bausch Health Cos., Inc. 144A <sup>(c)</sup>	USD	5.500%	01/11/2025	1,109,937	0.54
	Bombardier, Inc. 144A <sup>(c)</sup>	USD	6.000%	15/10/2022	795,994	0.38
727,000	Brookfield Residential Properties, Inc. Via Brookfield Residential US Corp. 144A <sup>(c)</sup>	HCD	4.0750/	45/00/0000	719.730	0.25
620,000	GFL Environmental, Inc. 144A <sup>(c)</sup>	USD USD	4.875% 3.500%	15/02/2030 01/09/2028	604,500	0.35 0.29
	Mattamy Group Corp. 144A <sup>(c)</sup>	USD	4.625%	01/03/2030	961,155	0.46
	MEG Energy Corp. 144A <sup>(c)</sup>	USD	5.875%	01/02/2029	285,141	0.14
485,000	Open Text Corp. 144A <sup>(c)</sup>	USD	3.875%	15/02/2028	486,213	0.23
					7,236,942	3.50
Cayman Islands	42					
506,840		USD	6.500%	15/09/2024	508,741	0.24
460,000	Hawaiian Brand Intellectual Property Ltd. Via HawaiianMiles Loyalty Ltd. 144A <sup>(c)</sup>	USD	5.750%	20/01/2026	488,750	0.24
79.000	Park Aerospace Holdings Ltd. 144A <sup>(c)</sup>	USD	5.250%	15/08/2022	83,031	0.24
	Transocean Phoenix 2 Ltd. 144A <sup>(c)</sup>	USD	7.750%	15/10/2024	16,748	0.01
182,000	Transocean Poseidon Ltd. 144A <sup>(c)</sup>	USD	6.875%	01/02/2027	177,905	0.09
	Transocean Proteus Ltd. 144A <sup>(c)</sup>	USD	6.250%	01/12/2024	58,506	0.03
	Transocean Sentry Ltd. 144A <sup>(c)</sup>	USD	5.375%	15/05/2023	1,168,933	0.56
950,000	Transocean, Inc. 144A <sup>(c)</sup>	USD	11.500%	30/01/2027	946,437	0.46
					3,449,051	1.67
France 875,000	Altice France S.A. 144A <sup>(c)</sup>	USD	5.125%	15/01/2029	872,812	0.42
Ireland						
	Jazz Securities DAC 144A <sup>(c)</sup>	USD	4.375%	15/01/2029	494,741	0.24
<b>Jersey</b> 442,000	Adient Global Holdings Ltd. 144A <sup>(c)</sup>	USD	4.875%	15/08/2026	453,050	0.22
Liberia 480.000	Royal Caribbean Cruises Ltd. 144A <sup>(c)</sup>	USD	5.500%	01/04/2028	508,200	0.25
Luxembourg	·					
	Altice Financing S.A. 144A <sup>(c)</sup>	USD	5.000%	15/01/2028	945,250	0.46
	Camelot Finance S.A. 144A <sup>(c)</sup>	USD	4.500%	01/11/2026	2,481,150	1.20
517,000	Nielsen Co. Luxembourg SARL 144A <sup>(c)</sup>	USD	5.000%	01/02/2025	530,328	0.25
					3,956,728	1.91
Netherlands 330,000	Alcoa Nederland Holding BV 144A <sup>(c)</sup>	USD	5.500%	15/12/2027	358,463	0.17
Panama 380,000	Carnival Corp. 144A <sup>(c)</sup>	USD	7.625%	01/03/2026	416,575	0.20

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	· ·					
Panama – (Contir						
	Carnival Corp. 144A <sup>(c)</sup>	USD	5.750%	01/03/2027	308,487	0.15
295,000	Carnival Corp. 144A <sup>(c)</sup>	USD	9.875%	01/08/2027	346,994	0.17
					1,072,056	0.52
Supranationals						
635,000	Allied Universal Holdco LLC Via Allied Universal Finance Corp. Via Atlas Luxco 4 SARL 144A <sup>(c)</sup>	USD	4 6259/	01/06/2028	625,000	0.21
405 000	Allied Universal Holdco LLC Via Allied Universal Finance Corp. Via Atlas	050	4.625%	01/06/2026	635,000	0.31
400,000	Luxco 4 SARL 144A <sup>(c)</sup>	USD	4.625%	01/06/2028	402,469	0.19
72,000	American Airlines, Inc. Via AAdvantage Loyalty IP Ltd. 144A <sup>(c)</sup>	USD	5.500%	20/04/2026	76,230	0.04
	American Airlines, Inc. Via AAdvantage Loyalty IP Ltd. 144A <sup>(c)</sup>	USD	5.750%	20/04/2029	256,925	0.12
	Ardagh Packaging Finance Plc. Via Ardagh Holdings USA, Inc. 144A <sup>(c)</sup>	USD	5.250%	15/08/2027	1,226,646	0.59
342,000	Axalta Coating Systems LLC Via Axalta Coating Systems Dutch Holding B BV 144A <sup>(c)</sup>	USD	4.750%	15/06/2027	358,673	0.17
750,000	Titan Acquisition Ltd. Via Titan Co-Borrower LLC 144A <sup>(c)</sup>	USD	7.750%	15/04/2026	779,112	0.38
	·					1 00
					3,735,055	1.80
United Kingdom 588,000	Mclaren Finance Plc. 144A <sup>(c)</sup>	USD	5.750%	01/00/2022	505 060	0.28
780,000		USD	5.750% 6.500%	01/08/2022 01/02/2026	585,060 843,375	0.28
	TransDigm UK Holdings Plc.	USD	6.875%	15/05/2026	1,803,051	0.41
,,.	- •				3,231,486	1.56
					3,231,400	1.50
United States	Acrisure LLC Via Acrisure Finance, Inc. 144A <sup>(c)</sup>	USD	4.2500/	15/02/2029	E70 27E	0.00
	AdaptHealth LLC 144A <sup>(c)</sup>	USD	4.250% 6.125%	01/08/2028	570,375 296,100	0.28 0.14
	Adapthealth LLC 144A <sup>(c)</sup>	USD	4.625%	01/08/2029	113,419	0.05
.,	Albertsons Cos., Inc. Via Safeway, Inc. Via New Albertsons LP Via Albertsons				,	
	LLC 144A <sup>(c)</sup>	USD	4.625%	15/01/2027	1,070,160	0.52
626,000	Albertsons Cos., Inc.Via Safeway, Inc. Via New Albertsons LP Via Albertsons LLC $144A^{(c)}$	USD	3.500%	15/03/2029	601,742	0.29
1 654 000	Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup>	USD	6.625%	15/03/2029	1,761,510	0.29
	Allison Transmission, Inc. 144A <sup>(c)</sup>	USD	3.750%	30/01/2031	333,025	0.16
	American Builders & Contractors Supply Co., Inc. 144A <sup>(c)</sup>	USD	3.875%	15/11/2029	738,481	0.36
	APX Group, Inc. 144A <sup>(c)</sup>	USD	6.750%	15/02/2027	482,869	0.23
	Arches Buyer, Inc. 144A <sup>(c)</sup>	USD	6.125%	01/12/2028	71,663	0.03
802,000	Archrock Partners LP Via Archrock Partners Finance Corp. 144A <sup>(c)</sup> Asbury Automotive Group, Inc.	USD USD	6.250% 4.500%	01/04/2028 01/03/2028	832,075 82,800	0.40 0.04
	· · · · · · · · · · · · · · · · · · ·	USD	4.750%	01/03/2020	52,438	0.04
	AssuredPartners, Inc. 144A <sup>(c)</sup>	USD	5.625%	15/01/2029	80,000	0.04
	Atkore, Inc. 144A <sup>(c)</sup>	USD	4.250%	01/06/2031	238,200	0.12
	Austin BidCo, Inc. 144A <sup>(c)</sup>	USD	7.125%	15/12/2028	124,531	0.06
	Axalta Coating Systems LLC 144A <sup>(c)</sup>	USD	3.375%	15/02/2029	460,156	0.22
	BCPE Empire Holdings, Inc. 144A <sup>(c)</sup> Booz Allen Hamilton, Inc. 144A <sup>(c)</sup>	USD USD	7.625% 3.875%	01/05/2027 01/09/2028	814,004 737,670	0.39 0.36
	Boyd Gaming Corp. 144A <sup>(c)</sup>	USD	8.625%	01/06/2025	481,793	0.30
635,000		USD	4.750%	15/06/2031	641,350	0.31
	Boyne USA, Inc. 144A <sup>(c)</sup>	USD	4.750%	15/05/2029	329,400	0.16
	Buckeye Partners LP 144A <sup>(c)</sup>	USD	4.500%	01/03/2028	590,520	0.29
	Builders FirstSource, Inc. 144A <sup>(c)</sup>	USD	5.000%	01/03/2030	411,238	0.20
	BWX Technologies, Inc. 144A <sup>(c)</sup> Cable One, Inc. 144A <sup>(c)</sup>	USD	4.125%	15/04/2029	531,260	0.26
	Cablevision Lightpath LLC 144A <sup>(c)</sup>	USD USD	4.000% 3.875%	15/11/2030 15/09/2027	747,495 407,618	0.36 0.20
	Caesars Resort Collection LLC Via CRC Finco, Inc. 144A <sup>(c)</sup>	USD	5.750%	01/07/2025	313,335	0.15
	Caesars Resort Collection LLC Via CRC Finco, Inc. 144A(c)	USD	5.250%	15/10/2025	1,724,485	0.83
	California Resources Corp. 144A <sup>(c)</sup>	USD	7.125%	01/02/2026	583,100	0.28
	Calpine Corp. 144A <sup>(c)</sup>	USD	3.750%	01/03/2031	864,675	0.42
	Cargo Aircraft Management, Inc. 144A <sup>(c)</sup>	USD	4.750% 5.500%	01/02/2028 15/04/2027	709,139	0.34
	Carvana Co. 144A <sup>(c)</sup> Carvana Co. 144A <sup>(c)</sup>	USD USD	5.500% 5.875%	01/10/2028	170,363 520,987	0.08 0.25
	Castle US Holding Corp. 144A <sup>(c)</sup>	USD	9.500%	15/02/2028	115,920	0.23
	Catalent Pharma Solutions, Inc. 144A <sup>(c)</sup>	USD	3.125%	15/02/2029	129,938	0.06
548,000	CCO Holdings LLC Via CCO Holdings Capital Corp. 144A(c)	USD	4.000%	01/03/2023	553,137	0.27
	CCO Holdings LLC Via CCO Holdings Capital Corp. 144A(c)	USD	4.750%	01/03/2030	2,765,975	1.34
	CCO Holdings LLC Via CCO Holdings Capital Corp. 144A <sup>(c)</sup>	USD	4.500%	15/08/2030	819,000	0.40
	CCO Holdings LLC Via CCO Holdings Capital Corp. 144A <sup>(c)</sup>	USD	4.250%	01/02/2031	730,000	0.35
	Centene Corp. Chemours Co. 144A <sup>(c)</sup>	USD USD	4.250% 5.750%	15/12/2027 15/11/2028	1,316,541 519,556	0.64 0.25
	Cheniere Energy Partners LP	USD	4.500%	01/10/2029	1,334,812	0.25

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds - (Conti	·					
United States – (0	Continued) Clearwater Paper Corp. 144A <sup>(c)</sup>	USD	4.7500/	15/00/2020	217 250	0.10
411,000		USD	4.750% 4.750%	15/08/2028 15/03/2028	217,250 427,440	0.10 0.21
450.000	Cleveland-Cliffs, Inc. 144A <sup>(c)</sup>	USD	6.750%	15/03/2026	488,250	0.24
465,000	(-)	USD	4.625%	01/03/2029	474,881	0.23
	CNX Resources Corp. 144A <sup>(c)</sup>	USD	7.250%	14/03/2027	739,384	0.36
260,000		USD	6.000%	15/01/2029	278,200	0.13
	CommScope, Inc. 144A <sup>(c)</sup>	USD	5.500%	01/03/2024	1,309,275	0.63
315,000	Core & Main LP 144A <sup>(c)</sup>	USD	6.125%	15/08/2025	322,678	0.16
380,000	Cornerstone Building Brands, Inc. 144A(c)	USD	6.125%	15/01/2029	407,550	0.20
445,000	CP Atlas Buyer, Inc. 144A <sup>(c)</sup>	USD	7.000%	01/12/2028	461,688	0.22
1,583,000		USD	5.625%	15/10/2025	1,636,426	0.79
280,000		USD	5.000%	01/05/2029	288,400	0.14
	CSC Holdings LLC 144A <sup>(c)</sup>	USD	5.750%	15/01/2030	2,196,607	1.06
	CSC Holdings LLC 144A <sup>(c)</sup>	USD	4.625%	01/12/2030	795,505	0.38
1,000,000	-	USD	4.500%	15/11/2031	995,000	0.48
539,000		USD	6.750%	01/07/2026	563,929	0.27
	DaVita, Inc. 144A <sup>(c)</sup>	USD	3.750%	15/02/2031	644,037	0.31
442,000	4.3	USD	8.000%	01/02/2028	466,863	0.23
925,000	·	USD	5.375%	15/08/2026	696,062	0.34
	DISH DBS Corp.	USD USD	7.375%	01/07/2028	859,500	0.42
	DISH DBS Corp. 144A <sup>(c)</sup> DT Midstream, Inc. 144A <sup>(c)</sup>	USD	5.125% 4.375%	01/06/2029 15/06/2031	731,325	0.35 0.50
	Endure Digital, Inc. 144A <sup>(c)</sup>	USD	6.000%	15/02/2029	1,040,692 305,905	0.30
	4.5	USD	4.375%	31/03/2029	510,494	0.13
	EQT Corp. 144A <sup>(c)</sup>	USD	3.625%	15/05/2031	853,862	0.41
	Fair Isaac Corp. 144A <sup>(c)</sup>	USD	4.000%	15/06/2028	300,900	0.15
1,250,000	(-)	USD	7.875%	15/07/2026	1,302,044	0.63
110,000	(-)	USD	6.000%	01/03/2029	108,075	0.05
	Freedom Mortgage Corp. 144A <sup>(c)</sup>	USD	7.625%	01/05/2026	417,000	0.20
649,000		USD	4.750%	15/10/2028	665,225	0.32
695,000	(-)	USD	5.625%	01/06/2029	715,850	0.35
420,000	•	USD	6.875%	15/01/2029	454,650	0.22
824,000		USD	3.500%	01/03/2029	797,220	0.39
528,000	Gray Television, Inc. 144A <sup>(c)</sup>	USD	4.750%	15/10/2030	521,400	0.25
210,000	Group 1 Automotive, Inc. 144A <sup>(c)</sup>	USD	4.000%	15/08/2028	211,575	0.10
2,060,000	GrubHub Holdings, Inc. 144A <sup>(c)</sup>	USD	5.500%	01/07/2027	2,173,300	1.05
210,000		USD	4.625%	01/05/2029	212,658	0.10
665,000	Hilton Grand Vacations Borrower Escrow LLC Via Hilton Grand Vacations Borrower Esc 144A <sup>(c)</sup>	USD	E 000%	01/06/2029	672 212	0.22
1 026 000	HLF Financing SARL LLC Via Herbalife International, Inc. 144A <sup>(c)</sup>	USD	5.000% 4.875%	01/06/2029	673,312 1,032,412	0.33 0.50
398,000		USD	4.125%	01/02/2029	398,000	0.19
398,000	(1)	USD	4.375%	01/02/2029	396,000	0.19
	. (-)	USD	7.000%	01/05/2026	1,582,187	0.76
		USD	6.375%	01/05/2026	1,067,500	0.52
505,000		USD	5.375%	01/02/2029	506,262	0.24
845,000	(-)	USD	3.875%	01/11/2028	838,662	0.41
471,000		USD	7.000%	15/06/2025	509,857	0.25
605,000	0 .	USD	4.000%	15/06/2031	603,487	0.29
485,000	(-)	USD	4.875%	15/09/2028	488,638	0.24
	Kraton Polymers LLC Via Kraton Polymers Capital Corp. 144A <sup>(c)</sup>	USD	4.250%	15/12/2025	172,763	0.08
846,000	LABL Escrow Issuer LLC 144A <sup>(c)</sup>	USD	6.750%	15/07/2026	909,450	0.44
500,000	Lamar Media Corp.	USD	4.000%	15/02/2030	503,750	0.24
690,000	LCM Investments Holdings II LLC 144A <sup>(c)</sup>	USD	4.875%	01/05/2029	708,975	0.34
335,000	LD Holdings Group LLC 144A <sup>(c)</sup>	USD	6.500%	01/11/2025	345,050	0.17
335,000	LD Holdings Group LLC 144A <sup>(c)</sup>	USD	6.125%	01/04/2028	332,697	0.16
	Level 3 Financing, Inc. 144A <sup>(c)</sup>	USD	4.250%	01/07/2028	628,125	0.30
	Level 3 Financing, Inc. 144A <sup>(c)</sup>	USD	3.750%	15/07/2029	406,350	0.20
	Lithia Motors, Inc. 144A <sup>(c)</sup>	USD	3.875%	01/06/2029	417,165	0.20
	Lithia Motors, Inc. 144A <sup>(c)</sup>	USD	4.375%	15/01/2031	127,200	0.06
	LogMeIn, Inc. 144A <sup>(c)</sup>	USD	5.500%	01/09/2027	650,475	0.31
	MajorDrive Holdings IV LLC 144A <sup>(c)</sup>	USD	6.375%	01/06/2029	727,080	0.35
	Match Group Holdings II LLC 144A <sup>(c)</sup>	USD	5.000%	15/12/2027	599,550	0.29
	Match Group Holdings II LLC 144A <sup>(c)</sup>	USD	4.625%	01/06/2028	434,633	0.21
		USD	5.625%	15/02/2029	534,275	0.26
	Match Group Holdings II LLC 144A <sup>(c)</sup>	USD	4.125%	01/08/2030	1,107,225	0.54
933,000		USD	5.500%	15/04/2024	941,164	0.45
341,000		USD	6.250%	01/06/2025	362,313	0.18
	Metis Merger Sub LLC 144A <sup>(c)</sup>	USD	6.500%	15/05/2029	126,904	0.06
335,000	MGM Growth Properties Operating Partnership LP Via MGP Finance Co-Issuer, Inc. 144A <sup>(c)</sup>	USD	4.625%	15/06/2025	356,775	0.17
630 000	Midcap Financial Issuer Trust 144A <sup>(c)</sup>	USD	6.500%	01/05/2028		0.17
039,000	windcap i mandarissuci illust 1447.1	USD	0.500%	01/03/2020	667,356	0.32

oldings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equity
onds – (Conti	·					
nited States – (	•					
359,000	Mileage Plus Holdings LLC Via Mileage Plus Intellectual Property Assets Ltd. 144A <sup>(c)</sup>	USD	6.500%	20/06/2027	394,168	0.19
370 000	MPH Acquisition Holdings LLC 144A <sup>(c)</sup>	USD	5.750%	01/11/2028	368,613	0.18
310,000	. (3)	USD	4.000%	15/06/2029	317,750	0.15
	Murphy Oil USA, Inc. 144A <sup>(c)</sup>	USD	3.750%	15/02/2031	102,638	0.0
394,000	(-)	USD	5.500%	15/08/2028	391,161	0.19
135,000		USD	5.125%	15/12/2030	130,781	0.0
696,000	Navient Corp.	USD	4.875%	15/03/2028	689,040	0.3
3,329,000	Navistar International Corp. 144A <sup>(c)</sup>	USD	6.625%	01/11/2025	3,441,365	1.6
182,000	NESCO Holdings II, Inc. 144A <sup>(c)</sup>	USD	5.500%	15/04/2029	188,598	0.0
350,000	Netflix, Inc.	USD	4.875%	15/04/2028	402,063	0.1
408,000	Netflix, Inc. 144A <sup>(c)</sup>	USD	3.625%	15/06/2025	438,600	0.2
1,097,000	Nexstar Broadcasting, Inc. 144A <sup>(c)</sup>	USD	5.625%	15/07/2027	1,160,077	0.5
	Nexstar Broadcasting, Inc. 144A <sup>(c)</sup>	USD	4.750%	01/11/2028	701,269	0.3
	NFP Corp. 144A <sup>(c)</sup>	USD	4.875%	15/08/2028	701,950	0.3
724,000	NFP Corp. 144A <sup>(c)</sup>	USD	6.875%	15/08/2028	750,245	0.3
740,000	NGL Energy Operating LLC Via NGL Energy Finance Corp. 144A <sup>(c)</sup>	USD	7.500%	01/02/2026	770,525	0.3
442,000		USD	5.625%	01/10/2028	467,968	0.23
170,000		USD	4.500%	15/07/2029	170,425	0.0
210,000		USD	4.750%	15/07/2031	211,050	0.1
157,000		USD	3.375%	15/02/2029	152,094	0.0
419,000	(-)	USD	3.625%	15/02/2031	403,811	0.2
305,000		USD	4.125%	30/04/2028	307,288	0.1
800,000	-	USD	5.125%	30/04/2031	819,500	0.4
150,000		USD	6.250%	15/06/2025	159,750	0.0
150,000		USD	4.250%	15/01/2029	148,688	0.0
957,000	(-)	USD	4.625%	15/03/2030	959,392	0.4
200,000		USD	5.625%	01/02/2029	192,000	0.0
	Penske Automotive Group, Inc.	USD	3.750%	15/06/2029	545,715	0.2
250,000		USD	4.750%	15/02/2028	260,000	0.1
840,000		USD	5.500%	01/09/2028	863,100	0.4
	Prestige Brands, Inc. 144A <sup>(c)</sup>	USD	5.125%	15/01/2028	497,420	0.2
345,000		USD	3.750%	01/04/2031	330,984	0.1
	Qorvo, Inc. 144A <sup>(c)</sup>	USD	3.375%	01/04/2031	367,650	0.1
	QTS Realty Trust, Inc. 144A <sup>(c)</sup>	USD	3.875%	01/10/2028	223,850	0.1
570,000		USD	5.625%	15/07/2025	595,564	0.2
95,000		USD	6.250%	01/02/2029	98,088	0.0
169,000		USD	7.625%	15/06/2025	183,999	0.0
210,000 316,000		USD	5.875%	01/06/2028	219,450	0.1
010,000	Group Issuer Lu 144A <sup>(c)</sup>	USD	4.000%	15/10/2027	310,470	0.1
302,000		USD	3.125%	01/02/2029	291,808	0.1
905,000	(-)	USD	3.875%	15/01/2029	884,637	0.4
	SeaWorld Parks & Entertainment, Inc. 144A <sup>(c)</sup>	USD	9.500%	01/08/2025	501,197	0.24
	Service Properties Trust	USD	7.500%	15/09/2025	142,201	0.0
105,000		USD	4.625%	01/11/2026	109,594	0.0
	Sinclair Television Group, Inc. 144A <sup>(c)</sup>	USD	4.125%	01/12/2030	707,781	0.3
	Sirius XM Radio, Inc. 144A <sup>(c)</sup>	USD	5.500%	01/07/2029	828,112	0.4
	Sirius XM Radio, Inc. 144A <sup>(c)</sup>	USD	4.125%	01/07/2030	740,847	0.3
	Specialty Building Products Holdings LLC Via SBP Finance Corp. 144A <sup>(c)</sup>	USD	6.375%	30/09/2026	324,725	0.1
	Spectrum Brands, Inc. 144A <sup>(c)</sup>	USD	3.875%	15/03/2031	1,029,000	0.5
	Square, Inc. 144A <sup>(c)</sup>	USD	3.500%	01/06/2031	64,320	0.0
	SRS Distribution, Inc. 144A <sup>(c)</sup>	USD	6.125%	01/07/2029	273,881	0.1
	SS&C Technologies, Inc. 144A <sup>(c)</sup>	USD	5.500%	30/09/2027	1,593,750	0.7
	Standard Industries, Inc. 144A <sup>(c)</sup>	USD	5.000%	15/02/2027	341,936	0.1
	Stericycle, Inc. 144A <sup>(c)</sup>	USD	3.875%	15/01/2029	436,631	0.2
	Summit Materials LLC Via Summit Materials Finance Corp. 144A <sup>(c)</sup>	USD	5.250%	15/01/2029	945,520	0.4
	Surgery Center Holdings, Inc. 144A <sup>(c)</sup>	USD	6.750%	01/07/2025	164,473	0.0
	Tallgrass Energy Partners LP Via Tallgrass Energy Finance Corp. 144A <sup>(c)</sup>	USD	6.000%	31/12/2030	346,800	0.1
480,000	Targa Resources Partners LP Via Targa Resources Partners Finance Corp.					
	144A <sup>(c)</sup>	USD	4.875%	01/02/2031	497,400	0.2
	TEGNA, Inc.	USD	5.000%	15/09/2029	1,773,465	0.8
	TEGNA, Inc. 144A <sup>(c)</sup>	USD	4.750%	15/03/2026	141,146	0.0
	Tenet Healthcare Corp. 144A <sup>(c)</sup>	USD	4.625%	01/09/2024	299,118	0.1
	Tenet Healthcare Corp. 144A <sup>(c)</sup>	USD	4.250%	01/06/2029	525,984	0.2
	Terrier Media Buyer, Inc. 144A <sup>(c)</sup>	USD	8.875%	15/12/2027	380,358	0.1
	Tesla, Inc. 144A <sup>(c)</sup>	USD	5.300%	15/08/2025	526,674	0.2
	TransDigm, Inc. 144A <sup>(c)</sup>	USD	4.625%	15/01/2029	530,987	0.2
	TransDigm, Inc. 144A <sup>(c)</sup>	USD	4.875%	01/05/2029	315,013	0.1
	Trident TPI Holdings, Inc. 144A <sup>(c)</sup>	USD	9.250%	01/08/2024	1,014,142	0.4
	TTM Technologies, Inc. 144A <sup>(c)</sup>	USD	4.000%	01/03/2029	160,195	0.08

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C						
	Twitter, Inc. 144A <sup>(c)</sup>	USD	3.875%	15/12/2027	733,225	0.35
	Uber Technologies, Inc. 144A <sup>(c)</sup> Uber Technologies, Inc. 144A <sup>(c)</sup>	USD	7.500%	15/05/2025	1,114,975	0.54
	United Airlines, Inc. 144A <sup>(c)</sup>	USD USD	6.250% 4.375%	15/01/2028 15/04/2026	487,125 691,600	0.24 0.33
	United Natural Foods, Inc. 144A <sup>(c)</sup>	USD	6.750%	15/10/2028	238,650	0.33
	United States Treasury Bill	USD	0.003%	29/07/2021	11,999,903	5.80
	United States Treasury Bill	USD	0.009%	02/09/2021	5,999,845	2.90
	United Wholesale Mortgage LLC 144A <sup>(c)</sup>	USD	5.500%	15/11/2025	387,188	0.19
	Urban One, Inc. 144A <sup>(c)</sup>	USD	7.375%	01/02/2028	234,025	0.11
	US Foods, Inc. 144A <sup>(c)</sup>	USD	6.250%	15/04/2025	236,938	0.11
575,000	US Foods, Inc. 144A <sup>(c)</sup>	USD	4.750%	15/02/2029	573,562	0.28
1,514,000	Viasat, Inc. 144A <sup>(c)</sup>	USD	5.625%	15/09/2025	1,549,957	0.75
189,000	VICI Properties LP Via VICI Note Co., Inc. 144A(c)	USD	3.500%	15/02/2025	193,253	0.09
160,000	VICI Properties LP Via VICI Note Co., Inc. 144A(c)	USD	3.750%	15/02/2027	162,600	0.08
	Vistra Operations Co., LLC 144A <sup>(c)</sup>	USD	4.375%	01/05/2029	1,495,587	0.72
	WESCO Distribution, Inc. 144A <sup>(c)</sup>	USD	7.125%	15/06/2025	387,088	0.19
	WMG Acquisition Corp. 144A <sup>(c)</sup>	USD	3.000%	15/02/2031	307,938	0.15
	Wolverine Escrow LLC 144A <sup>(c)</sup>	USD	8.500%	15/11/2024	475,200	0.23
	WPX Energy, Inc.	USD	5.250%	15/10/2027	208,406	0.10
	WR Grace & Co-Conn 144A <sup>(c)</sup>	USD	4.875%	15/06/2027	1,632,780	0.79
680,000	ZoomInfo Technologies LLC Via ZoomInfo Finance Corp. 144A <sup>(c)</sup>	USD	3.875%	01/02/2029	665,550	0.32
					137,309,496	66.36
TOTAL BONDS (cost USD 161,09	92,717)				164,887,296	79.69
	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost USD 161,09	92,717)				164,887,296	79.69
Other Transfera	his Committee					
	able Securities					
Bonds – 1.79%						
Canada	Developed the Occordence (C)	LIOD	4.0750/	04/00/0000	400.050	0.04
465,000	Bausch Health Cos., Inc. 144A <sup>(c)</sup>	USD	4.875%	01/06/2028	489,850	0.24
Cayman Islands						
101,886	Noble Finance Co.	USD	11.000%	15/02/2028	109,527	0.05
United States						
	Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup>	USD	6.000%	01/06/2029	156,938	0.08
	Arches Buyer, Inc. 144A <sup>(c)</sup>	USD	4.250%	01/06/2028	561,007	0.27
	Beacon Roofing Supply, Inc. 144A <sup>(c)</sup>	USD	4.125%	15/05/2029	650,906	0.31
	Compass Group Diversified Holdings LLC 144A <sup>(c)</sup>	USD	5.250%	15/04/2029	473,678	0.23
	Element Solutions, Inc. 144A <sup>(c)</sup>	USD	3.875%	01/09/2028	197,000	0.09
	Playtika Holding Corp. 144A <sup>(c)</sup>	USD	4.250%	15/03/2029	393,030	0.19
	Science Applications International Corp. 144A <sup>(c)</sup>	USD	4.875%	01/04/2028	301,963	0.15
	Wheel Pros, Inc. 144A <sup>(c)</sup>	USD	6.500%	15/05/2029	365,684	0.18
					3.100.206	1.50
TOTAL BONDS					-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
(cost USD 3,682,	453)				3,699,583	1.79
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Common Stock	s – 0.00%					
United States	Liberty Herber LLC				4.004	0.00
TOTAL COMMON	Liberty Harbor LLC				4,001	0.00
(cost USD 1,052,					4,001	0.00
TOTAL OTHER T	RANSFERABLE SECURITIES					
(cost USD 4,734,	774)				3,703,584	1.79

								% of
Holdings	Security Description			Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Time Deposits -	7.75%							
Netherlands								
	Cooperatieve Rabobank ING Bank NV USD Time		posit	USD USD	0.010% 0.030%	01/06/2021 01/06/2021	14,792,174 1,245,789	7.15 0.60
							16,037,963	7.75
TOTAL TIME DEP (cost USD 16,037,							16,037,963	7.75
MARKET VALUE (cost USD 204,27	OF INVESTMENTS EXC 7,010)	LUDING DERIVA	TIVES				208,101,167	100.57
Forward Curren	cy Contracts – 0.00%							
Currency	Amount Bought	Currency	Amount Sold			Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
EUR	107,030	USD	129,686			25/06/2021	578	0.00
	IN ON FORWARD CUR						578	0.00
							Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Maturity Date	Loss USD	% of Shareholders' Equity
USD	390,686	EUR	326,248			25/06/2021	(6,385)	(0.00)
UNREALISED LO	SS ON FORWARD CUR	RENCY CONTRA	CTS				(6,385)	(0.00)
Share Class Spe	ecific Forward Curren	cy Contracts – 0	.16%					
	Amount		Amount			Maturity	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold			Date	USD	Equity
EUR	13,125,964	USD	15,629,980			25/06/2021	345,434	0.17
UNREALISED GA	IN ON FORWARD CUR	RENCY CONTRAC	CTS HELD FOR HEDGING PURPO	OSES			345,434	0.17
	Amount		Amount			Maturity	Unrealised Loss	% of Shareholders'
Currency	Bought	Currency	Sold			Date	USD	Equity
USD GBP	109,678 4,603,948	EUR USD	90,917 6,540,387			25/06/2021 05/08/2021	(975) (23,124)	(0.00) (0.01)
UNREALISED LO	SS ON FORWARD CUR	RENCY CONTRA	CTS HELD FOR HEDGING PURP	OSES			(24,099)	(0.01)
Swap Contracts	- (0.02%)							
Net Local Notional							Unrealised Loss	% of Shareholders'
Amount	Pay		Receive		Currency	Maturity Date	USD	Equity
11,300,000	Interest Rate Swaps Fixed 0.500%		Floating (USD 3 month LIBOR)	)	USD	16/06/2028	(32,919)	(0.02)
UNREALISED LO	SS ON INTEREST RATE	E SWAPS					(32,919)	(0.02)
TOTAL UNREALIS	SED LOSS ON SWAP C	ONTRACTS					(32,919)	(0.02)
MARKET VALUE (cost USD 204,27)	OF INVESTMENTS 7,010)					:	208,383,776	100.71
OTHER ASSETS	AND LIABILITIES						(1,470,213)	(0.71)
SHAREHOLDERS	S' EQUITY					:	206,913,563	100.00

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 204,277,010)	208,101,167	100.57
Unrealised gain on forward currency contracts	578	0.00
Unrealised loss on forward currency contracts	(6,385)	(0.00)
Unrealised gain on forward currency contracts held for hedging purposes	345,434	0.17
Unrealised loss on forward currency contracts held for hedging purposes	(24,099)	(0.01)
Unrealised loss on swap contracts	(32,919)	(0.02)
Other Assets and Liabilities	(1,470,213)	(0.71)
Shareholders' Equity	206,913,563	100.00

The counterparties for forward currency contracts were Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Royal Bank of Canada, State Street Bank & Trust and UBS AG.

The counterparty for swap contracts was Credit Suisse.

The maximum individual counterparty exposure as at 31 May 2021 is 0.08% of the NAV.

- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (d) A related party to Goldman Sachs Funds.
- (e) The yield for this fund as at 31 May 2021 was 0.064%.

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

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transferable se	ecurities admitted to an official exchange listing					
Bonds - 32.40%						
Canada	Poll Canada Series US 2	USD	0.7509/	17/02/2024	1 251 444	0.35
	Bell Canada—Series US-3 Canadian National Railway Co.	USD	0.750% 2.850%	17/03/2024 15/12/2021	1,351,444 1,007,730	0.35
	Canadian Natural Resources Ltd.	USD	2.050%	15/07/2025	539,915	0.14
	Export Development Canada 144A(c)(d)	USD	0.240%	18/06/2021	4,000,360	1.04
875,000	Royal Bank of Canada	USD	0.425%	19/01/2024	874,843	0.23
					7,774,292	2.02
Colombia	Colombia Government International Bond	USD	8.125%	21/05/2024	1.031.254	0.27
Indonesia	Colombia Government International Bond	03D	0.123%	21/05/2024	1,031,234	0.27
	Indonesia Government International Bond	USD	4.450%	11/02/2024	1,096,875	0.28
320,000	Perusahaan Penerbit SBSN Indonesia III	USD	2.300%	23/06/2025	332,200	0.09
					1,429,075	0.37
Ireland						
	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust	USD	4.450%	16/12/2021	1,145,520	0.30
<b>Japan</b> 725,000,000	Japan Treasury Discount Bill—Series 977	JPY	(0.443%)	14/06/2021	6,591,730	1.72
	Japan Treasury Discount Bill—Series 977  Japan Treasury Discount Bill—Series 990	JPY	(0.443%)	02/08/2021	6,746,632	1.72
	Mitsubishi UFJ Financial Group, Inc.	USD	3.218%	07/03/2022	1,381,198	0.36
650,000	Mitsubishi UFJ Financial Group, Inc.	USD	2.623%	18/07/2022	667,362	0.17
	Mizuho Financial Group, Inc. (d)	USD	1.241%	10/07/2024	760,613	0.20
	Mizuho Financial Group, Inc. (d)	USD	0.849%	08/09/2024	201,096	0.05
	Panasonic Corp. 144A <sup>(c)</sup>	USD	2.536%	19/07/2022	1,225,752	0.32
	Sumitomo Mitsui Financial Group, Inc.	USD	2.348%	15/01/2025 12/01/2026	445,736	0.11
	Sumitomo Mitsui Financial Group, Inc. Sumitomo Mitsui Trust Bank Ltd. 144A <sup>(c)</sup>	USD USD	0.948% 0.800%	12/01/2026	296,424 1.560.927	0.08 0.41
1,550,000	Sumitomo Mitsui Trust Bank Ltd. 144A**	USD	0.800%	12/09/2023	,,-	
Kuwait					19,877,470	5.18
	Kuwait International Government Bond	USD	2.750%	20/03/2022	1,082,676	0.28
Netherlands						
	ING Groep NV	USD	4.100%	02/10/2023	704,074	0.18
1,010,000	Lukoil International Finance BV	USD	4.563%	24/04/2023	1,073,029	0.28
					1,777,103	0.46
Qatar 1 020 000	Qatar Government International Bond	USD	3.375%	14/03/2024	1,096,783	0.28
Spain	Qual Coveriment international point		0.07070	14/00/2024	1,000,700	
	Banco Santander S.A.	USD	2.706%	27/06/2024	1,058,850	0.28
Switzerland			0.0004	00/00/0000	0.550.000	0.07
	Credit Suisse Group AG UBS AG 144A <sup>(c)</sup>	USD USD	3.800% 0.450%	09/06/2023 09/02/2024	2,550,936 972,260	0.67 0.25
	UBS AG 144A <sup>(c)</sup>	USD	1.250%	01/06/2026	2,147,463	0.56
_,,					5,670,659	1.48
United Arab Emir	rates				0,070,000	1.40
	Abu Dhabi Government International Bond	USD	2.125%	30/09/2024	1,124,236	0.29
United Kingdom						
	Barclays Plc. (d)	USD	4.610%	15/02/2023	386,040	0.10
600,000	GlaxoSmithKline Capital Plc. HSBC Holdings Plc.	USD	0.534% 3.600%	01/10/2023	601,968	0.16 0.45
	Lloyds Banking Group Plc. (d)	USD USD	2.858%	25/05/2023 17/03/2023	1,729,097 1,045,233	0.45
	Lloyds Banking Group Pic. (d)	USD	1.326%	15/06/2023	454,244	0.27
	Lloyds Banking Group Plc. <sup>(d)</sup>	USD	0.695%	11/05/2024	902,790	0.23
875,000		USD	2.000%	27/01/2023	899,675	0.23
	Nationwide Building Society 144A <sup>(c)(d)</sup>	USD	3.622%	26/04/2023	411,644	0.11
	Nationwide Building Society 144A <sup>(c)(d)</sup>	USD	3.766%	08/03/2024	500,892	0.13
	NatWest Markets Plc. 144A <sup>(c)</sup>	USD	3.625%	29/09/2022	1,122,547	0.29
	NatWest Markets Plc. 144A <sup>(c)</sup>	USD	2.375%	21/05/2023	2,050,465	0.53
	NatWest Markets Plc. 144A <sup>(c)</sup>	USD	0.800%	12/08/2024	726,145	0.19
1,325,000	Santander UK Group Holdings Plc. (d)	USD	1.089%	15/03/2025	1,333,997	0.35
868,000		USD	2.100%	13/01/2023	892,495	0.23
325,000	Standard Chartered Plc. 144A <sup>(c)(d)</sup>	USD	4.247%	20/01/2023	332,677	0.09

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)					
United Kingdom -						
	Standard Chartered Plc. 144A <sup>(c)(d)</sup>	USD	1.319%	14/10/2023	227,232	0.06
	Standard Chartered Plc. 144A <sup>(c)(d)</sup>	USD	3.885%	15/03/2024	870,507	0.23
200,000	Standard Chartered Plc. 144A <sup>(c)(d)</sup>	USD	0.991%	12/01/2025	200,054	0.05
United States					14,687,702	3.82
	Aetna, Inc.	USD	2.800%	15/06/2023	652,394	0.17
	Air Lease Corp.	USD	3.750%	01/02/2022	1,016,400	0.26
	Air Lease Corp.	USD	2.250%	15/01/2023	308,295	0.08
	Air Lease Corp.	USD	2.750%	15/01/2023	1,111,313	0.29
	American Express Co.	USD	3.700%	05/11/2021	455,432	0.12
825,000	American Tower Corp.	USD	0.600%	15/01/2024	824,785	0.22
425,000	American Tower Corp.	USD	2.400%	15/03/2025	444,822	0.12
1,425,000	Anthem, Inc.	USD	0.450%	15/03/2023	1,429,546	0.37
700,000	AT&T, Inc.	USD	3.000%	30/06/2022	717,563	0.19
800,000	AT&T, Inc.	USD	2.625%	01/12/2022	823,040	0.21
1,000,000	AT&T, Inc.	USD	0.900%	25/03/2024	1,003,050	0.26
324,000	AT&T, Inc.	USD	3.950%	15/01/2025	358,801	0.09
1,500,000		USD	3.400%	15/05/2025	1,645,335	0.43
	Bank of America Corp.	USD	3.300%	11/01/2023	1,389,368	0.36
	Bank of New York Mellon Corp.	USD	0.350%	07/12/2023	750,660	0.20
	Becton Dickinson and Co.	USD	2.894%	06/06/2022	1,419,652	0.37
	Becton Dickinson and Co.	USD	3.734%	15/12/2024	547,305	0.14
	Boeing Co.	USD	1.167%	04/02/2023	828,877	0.22
	Capital One NA	USD	2.250%	13/09/2021	577,300	0.15
	Celanese US Holdings LLC	USD	3.500%	08/05/2024	188,400	0.05
	CenterPoint Energy, Inc.	USD	2.500%	01/09/2022	794,150	0.21
	CIT Group, Inc.	USD	4.750%	16/02/2024	54,500	0.01
	Citigroup, Inc.	USD	2.750%	25/04/2022	1,505,488	0.39
	Citigroup, Inc.	USD	2.700%	27/10/2022	644,944	0.17
	Citigroup, Inc.	USD USD	3.875%	25/10/2023	1,329,529	0.35 0.25
	Constellation Brands, Inc.	USD	2.700%	09/05/2022	943,907	
	Crown Castle International Corp. CVS Health Corp.	USD	1.350% 3.700%	15/07/2025 09/03/2023	504,960 272,771	0.13 0.07
	Dominion Energy, Inc. <sup>(e)</sup>	USD	3.071%	15/08/2024	239,992	0.07
	DTE Energy Co.—Series B	USD	2.600%	15/06/2022	307,341	0.08
	DTE Energy Co.—Series F	USD	1.050%	01/06/2025	399,668	0.10
	DTE Energy Co.—Series H	USD	0.550%	01/11/2022	752,430	0.20
	DuPont de Nemours, Inc.	USD	4.205%	15/11/2023	2,338,877	0.61
	Eastern Energy Gas Holdings LLC	USD	3.550%	01/11/2023	506,535	0.13
	Energy Transfer LP	USD	2.900%	15/05/2025	447,908	0.12
	Energy Transfer LP Via Regency Energy Finance Corp.	USD	4.500%	01/11/2023	779,999	0.20
	Entergy Louisiana LLC	USD	0.620%	17/11/2023	525,819	0.14
	Enterprise Products Operating LLC	USD	3.500%	01/02/2022	1,711,297	0.45
475,000	Enterprise Products Operating LLC	USD	3.350%	15/03/2023	496,456	0.13
415,000	Evergy, Inc. (e)	USD	5.292%	15/06/2022	430,529	0.11
750,000	Exxon Mobil Corp.	USD	2.992%	19/03/2025	809,257	0.21
900,000	Fidelity National Information Services, Inc.	USD	0.600%	01/03/2024	900,153	0.23
	FirstEnergy Corp.	USD	2.050%	01/03/2025	304,002	0.08
	General Motors Financial Co., Inc.	USD	3.200%	06/07/2021	300,093	0.08
	General Motors Financial Co., Inc.	USD	4.200%	06/11/2021	305,028	0.08
	General Motors Financial Co., Inc.	USD	1.050%	08/03/2024	805,808	0.21
	Georgia Power Co.—Series A	USD	2.100%	30/07/2023	699,536	0.18
800,000	Hewlett Packard Enterprise Co.	USD	4.400%	15/10/2022	837,992	0.22
	Hewlett Packard Enterprise Co.	USD	2.250%	01/04/2023	464,045	0.12
	Hewlett Packard Enterprise Co.	USD	4.450%	02/10/2023	868,952	0.23
350,000	Intercontinental Exchange, Inc.	USD	0.700%	15/06/2023	352,457	0.09
	ITC Holdings Corp.	USD	2.700%	15/11/2022	350,438	0.09
750,000	Jefferies Group LLC	USD	5.125%	20/01/2023	805,215	0.21
125,000	Kinder Morgan Energy Partners LP	USD	3.950%	01/09/2022	129,495	0.03
440,000 850,000	Marathon Petroleum Corp.	USD	4.500%	01/05/2023	471,143	0.12
400,000	Marsh & McLennan Cos., Inc. Morgan Stanley	USD USD	3.500% 2.750%	03/06/2024 19/05/2022	919,368 409,896	0.24 0.11
	3					
2,000,000	Morgan Stanley Morgan Stanley <sup>(d)</sup>	USD USD	3.125% 0.560%	23/01/2023 10/11/2023	2,092,140	0.54 0.46
1,750,000 550,000	Morgan Stanley—Series F	USD	3.875%	29/04/2024	1,753,482 600,732	0.46
	NextEra Energy Capital Holdings, Inc.	USD	2.900%	01/04/2022	664,508	0.16
1,050,000	NextEra Energy Capital Holdings, Inc.  NextEra Energy Capital Holdings, Inc.	USD	2.900% 0.650%	01/03/2023	1,055,208	0.17
700,000	NiSource, Inc.	USD	0.950%	15/08/2025	696,948	0.27
	Ovintiv Exploration, Inc.	USD	5.750%	30/01/2022	1,238,556	0.16
1,200,000	Cymus Exploration, mo.	030	5.750%	30/01/2022	1,230,330	0.32

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Bonds - (Conti	nued)					
United States - (C						
	Pacific Gas and Electric Co.	USD	1.750%	16/06/2022	750,255	0.20
	PayPal Holdings, Inc.	USD	2.200%	26/09/2022	1,179,014	0.31
	PayPal Holdings, Inc.	USD	2.400%	01/10/2024	739,697	0.19
	Phillips 66	USD	0.900%	15/02/2024	551,249	0.14
	Pioneer Natural Resources Co.	USD USD	0.550%	15/05/2023	476,758	0.12
	Pioneer Natural Resources Co.	USD	0.750%	15/01/2024	325,416	0.08
	Public Service Enterprise Group, Inc.	USD	2.875% 0.800%	15/06/2024 15/08/2025	478,224 446,315	0.12 0.12
	Public Service Enterprise Group, Inc. Ralph Lauren Corp.	USD	1.700%	15/06/2023	228,346	0.12
	Southern Co.	USD	2.950%	01/07/2023	733.397	0.19
	Southern Copper Corp.	USD	3.500%	08/11/2022	1,082,949	0.19
	Southern Power Co.	USD	0.900%	15/01/2026	221,623	0.06
.,	Teledyne Technologies, Inc.	USD	0.950%	01/04/2024	1,327,252	0.35
	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	3,014,427	0.79
	UnitedHealth Group, Inc.	USD	0.550%	15/05/2024	750,713	0.20
	Verizon Communications, Inc.	USD	0.750%	22/03/2024	2,192,987	0.57
	WEC Energy Group, Inc.	USD	0.550%	15/09/2023	475,580	0.12
	Wells Fargo & Co.	USD	3.500%	08/03/2022	68,704	0.02
	Wells Fargo & Co.	USD	3.750%	24/01/2024	891,741	0.23
	Williams Cos., Inc.	USD	3.600%	15/03/2022	331,637	0.09
	Williams Cos., Inc.	USD	3.700%	15/01/2023	1,122,139	0.29
1,070,000	Trimanic Good, mor	002		10/01/2020	1,122,100	
					66,702,313	17.37
TOTAL BONDS (cost USD 123,02	23,947)				124,457,933	32.40
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
4,135,060	Goldman Sachs US\$ Liquid Reserves Fund (X Distribution Class) <sup>(1)(g)</sup>				4,135,086	1.08
TOTAL MUTUAL	FUNDS					
(cost USD 4,135,					4,135,086	1.08
(cost USD 4,135,	086) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				4,135,086 128,593,019	1.08
(cost USD 4,135,	086) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING				128,593,019	33.48 % of
TOTAL TRANSFE	086) ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>		33.48
(cost USD 4,135,170TAL TRANSFE (cost USD 127,15	086)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,033)  Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	128,593,019 Market Value	33.48 % of Shareholders'
Cost USD 4,135, TOTAL TRANSFI (cost USD 127,15) Holdings Transferable se	086)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,033)  Security Description  curities dealt in another regulated market	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	128,593,019 Market Value	33.48 % of Shareholders'
Cost USD 4,135, TOTAL TRANSFI (cost USD 127,15) Holdings Transferable se Bonds – 30.34%	086)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,033)  Security Description  curities dealt in another regulated market	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	128,593,019 Market Value	33.48 % of Shareholders'
Cost USD 4,135, TOTAL TRANSFI (cost USD 127,15) Holdings Transferable se Bonds – 30.34% Australia	086)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 19,033)  Security Description  curities dealt in another regulated market	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup> 17/10/2022	128,593,019 Market Value	33.48 % of Shareholders'
(cost USD 4,135, TOTAL TRANSFI (cost USD 127,15  Holdings  Transferable se Bonds - 30.34% Australia 775,000  Bermuda	Decription  Security Description  Currities dealt in another regulated market  Macquarie Bank Ltd. 144A <sup>(c)</sup>	USD	2.100%	17/10/2022	128,593,019  Market Value USD  794,429	33.48 % of Shareholders' Equity
(cost USD 4,135, TOTAL TRANSFI (cost USD 127,15  Holdings  Transferable se Bonds – 30.34% Australia 775,000  Bermuda 2,298,000	086)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 59,033)  Security Description accurities dealt in another regulated market				128,593,019 Market Value USD	33.48 % of Shareholders' Equity
Cost USD 4,135,  TOTAL TRANSFI (cost USD 127,15  Holdings  Transferable se Bonds - 30.34% Australia 775,000  Bermuda 2,298,000  Canada	Decription  Security Description  Courities dealt in another regulated market  Macquarie Bank Ltd. 144A <sup>(c)</sup> IHS Markit Ltd. 144A <sup>(c)</sup>	USD	2.100%	17/10/2022 01/11/2022	128,593,019  Market Value USD  794,429  2,416,048	33.48 % of Shareholders' Equity  0.21
Cost USD 4,135,  TOTAL TRANSFI (cost USD 127,15  Holdings  Transferable se Bonds - 30.34% Australia 775,000  Bermuda 2,298,000  Canada 3,000,000	Decription  Courities dealt in another regulated market  Macquarie Bank Ltd. 144A <sup>(c)</sup> Bank of Montreal <sup>(d)</sup>	USD USD	2.100% 5.000% 0.583%	17/10/2022 01/11/2022 10/09/2021	128,593,019  Market Value USD  794,429  2,416,048  3,003,240	33.48 % of Shareholders' Equity  0.21  0.63
Cost USD 4,135,  TOTAL TRANSFI (cost USD 127,15  Holdings  Transferable se Bonds – 30.34% Australia 775,000  Bermuda 2,298,000  Canada 3,000,000 700,000	erable securities admitted to an official exchange Listing (19,033)  Security Description  curities dealt in another regulated market (16)  Macquarie Bank Ltd. 144A(c)  IHS Markit Ltd. 144A(c)  Bank of Montreal(d) Canadian Imperial Bank of Commerce	USD USD USD USD	2.100% 5.000% 0.583% 0.950%	17/10/2022 01/11/2022 10/09/2021 23/06/2023	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861	33.48 % of Shareholders' Equity  0.21 0.63 0.78 0.18
Cost USD 4,135,	erable Securities admitted to an official exchange Listing 19,033)  Security Description  curities dealt in another regulated market  Macquarie Bank Ltd. 144A(c)  IHS Markit Ltd. 144A(c)  Bank of Montreal(d) Canadian Imperial Bank of Commerce Enbridge, Inc.	USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380	33.48 % of Shareholders' Equity  0.21  0.63  0.78  0.18  0.14
Cost USD 4,135,   TOTAL TRANSFI (cost USD 127,15	Decription  Security Description  Currities dealt in another regulated market  Macquarie Bank Ltd. 144A <sup>(c)</sup> Bank of Montreal <sup>(d)</sup> Canadian Imperial Bank of Commerce Enbridge, Inc. Enbridge, Inc. Enbridge, Inc. Enbridge, Inc.	USD USD USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900% 0.410%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022 17/02/2023	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380 325,637	33.48 % of Shareholders' Equity  0.21  0.63  0.78  0.18  0.14  0.09
Cost USD 4,135,   TOTAL TRANSFI (cost USD 127,15	erable Securities admitted to an official exchange Listing 19,033)  Security Description  curities dealt in another regulated market  Macquarie Bank Ltd. 144A(c)  IHS Markit Ltd. 144A(c)  Bank of Montreal(d) Canadian Imperial Bank of Commerce Enbridge, Inc.	USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380	33.48 % of Shareholders' Equity  0.21 0.63 0.78 0.18 0.14
Cost USD 4,135,   TOTAL TRANSFI (cost USD 127,15	Decription  Security Description  Currities dealt in another regulated market  Macquarie Bank Ltd. 144A <sup>(c)</sup> Bank of Montreal <sup>(d)</sup> Canadian Imperial Bank of Commerce Enbridge, Inc. Enbridge, Inc. Enbridge, Inc. Enbridge, Inc.	USD USD USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900% 0.410%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022 17/02/2023	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380 325,637	33.48 % of Shareholders' Equity  0.21  0.63  0.78  0.18  0.14  0.09
(cost USD 4,135,  TOTAL TRANSFI (cost USD 127,15  Holdings  Transferable se Bonds – 30.34% Australia 775,000  Bermuda 2,298,000  Canada 3,000,000 700,000 515,000 2,025,000  Cayman Islands	Bank of Montreal Bank of Commerce Enbridge, Inc. En	USD USD USD USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900% 0.410% 0.700%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022 17/02/2023 21/05/2024	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380 325,637 2,028,888 6,594,006	33.48 % of Shareholders' Equity  0.21 0.63 0.78 0.18 0.14 0.09 0.53
Cost USD 4,135,   TOTAL TRANSFI (cost USD 127,15	Bank of Montreal Bank of Commerce Enbridge, Inc.	USD USD USD USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900% 0.410% 0.700%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022 17/02/2023 21/05/2024	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380 325,637 2,028,888 6,594,006  895,545	33.48 % of Shareholders' Equity  0.21  0.63  0.78 0.18 0.14 0.09 0.53  1.72
Cost USD 4,135,   TOTAL TRANSFE (cost USD 127,15	Bank of Montreal Bank of Commerce Enbridge, Inc. En	USD USD USD USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900% 0.410% 0.700%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022 17/02/2023 21/05/2024	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380 325,637 2,028,888 6,594,006	33.48 % of Shareholders' Equity  0.21  0.63  0.78  0.18  0.14  0.09  0.53
Cost USD 4,135,   TOTAL TRANSFE (cost USD 127,15	Bank of Montreal Bank of Commerce Enbridge, Inc.	USD USD USD USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900% 0.410% 0.700%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022 17/02/2023 21/05/2024	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380 325,637 2,028,888 6,594,006  895,545	33.48 % of Shareholders' Equity  0.21  0.63  0.78 0.18 0.14 0.09 0.53  1.72  0.23 0.18
Cost USD 4,135,   TOTAL TRANSFE (cost USD 127,15	Bank of Montreal Bank of Commerce Enbridge, Inc.	USD USD USD USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900% 0.410% 0.700%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022 17/02/2023 21/05/2024	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380 325,637 2,028,888  6,594,006  895,545 669,494	33.48 % of Shareholders' Equity  0.21  0.63  0.78 0.18 0.14 0.09 0.53  1.72  0.23 0.18
(cost USD 4,135,  TOTAL TRANSFI (cost USD 127,15  Holdings  Transferable se Bonds – 30.34% Australia	Bank of Montreal Bank of Commerce Enbridge, Inc.	USD USD USD USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900% 0.410% 0.700%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022 17/02/2023 21/05/2024	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380 325,637 2,028,888  6,594,006  895,545 669,494	33.48 % of Shareholders' Equity  0.21  0.63  0.78 0.18 0.14 0.09 0.53  1.72  0.23 0.18  0.41
(cost USD 4,135,  TOTAL TRANSFI (cost USD 127,15  Holdings  Transferable se Bonds – 30.34% Australia	Bank of Montreal Bank Ltd. 144A(c)  Bank of Montreal Bank of Commerce Enbridge, Inc. Enbridge, I	USD USD USD USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900% 0.410% 0.700% 3.625% 2.875%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022 17/02/2023 21/05/2024 01/05/2022 15/02/2025	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380 325,637 2,028,888  6,594,006  895,545 669,494  1,565,039	33.48 % of Shareholders' Equity  0.21  0.63  0.78 0.18 0.14 0.09 0.53  1.72  0.23 0.18  0.41  0.41
Cost USD 4,135,	Bank of Montreal Bank of Commerce Enbridge, Inc. En	USD USD USD USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900% 0.410% 0.700% 3.625% 2.875%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022 17/02/2023 21/05/2024 01/05/2022	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380 325,637 2,028,888  6,594,006  895,545 669,494  1,565,039	33.48 % of Shareholders' Equity  0.21 0.63 0.78 0.18 0.14 0.09 0.53 1.72
(cost USD 4,135, TOTAL TRANSFI (cost USD 127,15  Holdings  Transferable se Bonds – 30.34% Australia	Bank of Montreal Bank Ltd. 144A <sup>(c)</sup> Bank of Montreal Bank of Commerce Enbridge, Inc. Enbridge,	USD USD USD USD USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900% 0.410% 0.700% 3.625% 2.875%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022 17/02/2023 21/05/2024 01/05/2022 15/02/2025 22/06/2024	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380 325,637 2,028,888  6,594,006  895,545 669,494  1,565,039  582,349  1,379,263	33.48 % of Shareholders' Equity  0.21  0.63  0.78 0.18 0.14 0.09 0.53  1.72  0.23 0.18  0.41  0.15  0.36
Cost USD 4,135,   TOTAL TRANSFI (cost USD 127,15	Bank of Montreal Bank Ltd. 144A(c)  Bank of Montreal Bank of Commerce Enbridge, Inc. Enbridge, I	USD USD USD USD USD USD USD USD	2.100% 5.000% 0.583% 0.950% 2.900% 0.410% 0.700% 3.625% 2.875%	17/10/2022 01/11/2022 10/09/2021 23/06/2023 15/07/2022 17/02/2023 21/05/2024 01/05/2022 15/02/2025	128,593,019  Market Value USD  794,429  2,416,048  3,003,240 707,861 528,380 325,637 2,028,888  6,594,006  895,545 669,494  1,565,039	33.48 % of Shareholders' Equity  0.21  0.63  0.78 0.18 0.14 0.09 0.53  1.72  0.23 0.18  0.41  0.41

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equity
Bonds – (Conti	nued)					
France – (Continu	·					
	BNP Paribas S.A. 144A <sup>(c)</sup>	USD	3.800%	10/01/2024	837,357	0.22
	BPCE S.A. 144A <sup>(c)</sup>	USD	4.000%	12/09/2023	645,446	0.17
575,000	BPCE S.A. 144A <sup>(c)</sup>	USD	2.375%	14/01/2025	600,754	0.16
					3,742,367	0.98
<b>Germany</b> 1,050,000	Deutsche Bank AG	USD	0.898%	28/05/2024	1,051,155	0.27
Netherlands						
	Cooperatieve Rabobank UA <sup>(d)</sup>	USD	1.018%	10/01/2022	427,129	0.11
	Cooperatieve Rabobank UA	USD	4.625%	01/12/2023	686,575	0.18
	Cooperatieve Rabobank UA	USD	0.375%	12/01/2024	499,565	0.13
	Mondelez International Holdings Netherlands BV 144A <sup>(c)</sup>	USD	2.125%	19/09/2022	486,034	0.12
600,000	Siemens Financieringsmaatschappij NV 144A <sup>(c)</sup>	USD	0.650%	11/03/2024	602,040	0.16
					2,701,343	0.70
Supranationals	Broadcom Corp. Via Broadcom Cayman Finance Ltd.	USD	3.625%	15/01/2024	3,054,088	0.79
	NXP BV Via NXP Funding LLC 144A <sup>(c)</sup>	USD	3.875%	01/09/2022	988.703	0.78
000,000	Total By Vid Pot 1 dilding 220 1447		0.07070	0 1/00/2022		
Sweden					4,042,791	1.05
	Skandinaviska Enskilda Banken AB 144A <sup>(c)</sup>	USD	0.550%	01/09/2023	802,024	0.21
Switzerland	1170 C		0.0500/	0.4.100.100.00	0.000.500	0.50
	UBS Group AG 144A <sup>(c)</sup> UBS Group AG 144A <sup>(c)(d)</sup>	USD USD	2.650% 1.008%	01/02/2022 30/07/2024	2,032,500 378,382	0.53 0.10
					2,410,882	0.63
United Kingdom					2,110,002	0.00
-	Coca-Cola European Partners Plc. 144A(c)	USD	0.800%	03/05/2024	750,810	0.20
	HSBC Holdings Plc. (d)	USD	0.976%	24/05/2025	703,171	0.18
	Royalty Pharma Plc. 144A <sup>(c)</sup>	USD	0.750%	02/09/2023	850,799	0.22
		•			2,304,780	0.60
United States						
	7-Eleven, Inc. 144A <sup>(c)</sup>	USD	0.625%	10/02/2023	500,660	0.13
	7-Eleven, Inc. 144A <sup>(c)</sup>	USD	0.800%	10/02/2024	499,600	0.13
	7-Eleven, Inc. 144A <sup>(c)</sup>	USD USD	0.950%	10/02/2026 21/11/2022	220,977	0.06
	AbbVie, Inc. AIG Global Funding 144A <sup>(c)</sup>	USD	2.300% 0.800%	07/07/2023	1,415,260 303,198	0.08
	AIG Global Funding 144A <sup>(c)</sup>	USD	0.450%	08/12/2023	725,044	0.00
	Analog Devices, Inc.	USD	2.500%	05/12/2021	4,038,360	1.05
	Arizona Board of Regents "C"	USD	0.492%	01/06/2023	105,131	0.03
	Arizona Board of Regents "C"	USD	0.769%	01/06/2024	65,274	0.02
2,300,000	Astrazeneca Finance LLC	USD	0.700%	28/05/2024	2,302,277	0.60
475,000	Athene Global Funding 144A <sup>(c)</sup>	USD	0.950%	08/01/2024	477,261	0.12
1,925,000	Athene Global Funding 144A <sup>(c)(d)</sup>	USD	0.710%	24/05/2024	1,929,350	0.50
	Athene Global Funding 144A <sup>(c)</sup>	USD	1.450%	08/01/2026	474,283	0.12
	Aviation Capital Group LLC 144A <sup>(c)</sup>	USD	1.950%	30/01/2026	223,765	0.06
	Bank of America Corp. (d)	USD	3.004%	20/12/2023	2,497,656	0.65
	Bank of America Corp. (d)	USD	0.981%	25/09/2025	754,065	0.20
	Bank of America NA <sup>(d)</sup>	USD	3.335%	25/01/2023	331,708	0.09
	Bayer US Finance II LLC 144A <sup>(c)(d)</sup>	USD	0.831%	25/06/2021	575,322	0.15
	Beam Suntory, Inc.	USD	3.250%	15/05/2022	1,020,730	0.27
	Berry Global, Inc. 144A <sup>(c)</sup>	USD	0.950%	15/02/2024	929,024	0.24
	Berry Global, Inc. 144A <sup>(c)</sup>	USD	1.570%	15/01/2026	225,333	0.06
	Broadcom, Inc.	USD	3.625%	15/10/2024	1,304,940	0.34
	CenterPoint Energy, Inc. Charter Communications Operating LLC Via Charter Communications	USD	3.600%	01/11/2021	253,583	0.07
675.000	Operating Capital Charter Communications Operating LLC Via Charter Communications	USD	4.464%	23/07/2022	1,947,337	0.51
	Operating Capital	USD	4.500%	01/02/2024	737,930	0.19
	Citigroup, Inc. (d)	USD	0.776%	30/10/2024	728,560	0.19
	Citigroup, Inc. (d)	USD	0.981%	01/05/2025	1,056,499	0.27
1,200,000	Citizens Bank NA Via Providence RI	USD	3.250%	14/02/2022	1,222,692	0.32
260,000	City of Austin TX Electric Utility Revenue "A"	USD	2.425%	15/11/2021	262,699	0.07
	City of Austin TX Electric Utility Revenue "A"	USD	2.456%	15/11/2022	268,341	0.07
260.000	City of Austin TX Electric Utility Revenue "A"	USD	2.524%	15/11/2023	273,617	0.07
	City of Huntington Beach CA	USD	0.381%	15/06/2023	80,020	0.02

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contin	nued)					
United States – (C	•	HOD	0.4500/	04/07/0004	400.770	0.44
	City of Tucson AZ City of Worcester MA "B"	USD USD	0.459% 0.275%	01/07/2024 15/11/2022	428,770 35,047	0.11 0.01
	Constellation Brands, Inc.	USD	3.200%	15/02/2023	1,672,672	0.44
	County of Nueces TX	USD	0.516%	15/02/2024	40,066	0.01
630,000	County of Palm Beach FL	USD	0.500%	01/12/2024	630,270	0.16
	County of Pima AZ	USD	0.520%	01/05/2024	120,379	0.03
	Curators of the University of Missouri	USD	1.466%	01/11/2023	1,346,775	0.35
	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD USD	5.450% 4.000%	15/06/2023 15/07/2024	1,959,660 870,944	0.51 0.23
	Dominion Energy, Inc. 144A <sup>(c)</sup>	USD	2.450%	15/01/2023	800,040	0.23
	eBay, Inc.	USD	1.400%	10/05/2026	702,618	0.18
	Emera US Finance LP 144A <sup>(c)</sup>	USD	0.833%	15/06/2024	601,446	0.16
750,000	Equitable Financial Life Global Funding 144A <sup>(c)</sup>	USD	0.500%	17/11/2023	750,720	0.20
	Equitable Financial Life Global Funding 144A <sup>(c)</sup>	USD	1.400%	07/07/2025	429,985	0.11
	First Republic Bank <sup>(d)</sup>	USD	1.912%	12/02/2024	537,311	0.14
	Fisery, Inc.	USD	4.750%	15/06/2021	500,815	0.13
	Fiserv, Inc.	USD USD	3.800% 2.750%	01/10/2023 01/07/2024	645,126 1,511,440	0.17 0.39
1,000,000		USD	3.666%	25/01/2022	1,022,090	0.27
	Georgia-Pacific LLC 144A <sup>(c)</sup>	USD	0.625%	15/05/2024	650,345	0.17
	Gilead Sciences, Inc. (d)	USD	0.713%	29/09/2023	350,490	0.09
	Gilead Sciences, Inc.	USD	0.750%	29/09/2023	100,139	0.03
•	Glencore Funding LLC 144A <sup>(c)</sup>	USD	3.000%	27/10/2022	154,742	0.04
	Hewlett Packard Enterprise Co.	USD	4.650%	01/10/2024	753,995	0.20
	Hoover City Board of Education Hoover City Board of Education	USD USD	0.321% 0.555%	15/02/2023 15/02/2024	115,333 165,974	0.03 0.04
	Huntington National Bank	USD	3.125%	01/04/2022	434,388	0.11
	Huntington National Bank	USD	1.800%	03/02/2023	845,163	0.22
	Illumina, Inc.	USD	0.550%	23/03/2023	1,251,712	0.33
	Infor, Inc. 144A <sup>(c)</sup>	USD	1.450%	15/07/2023	304,458	0.08
	Intercontinental Exchange, Inc. (d)	USD	0.834%	15/06/2023	1,551,813	0.40
	International Flavors & Fragrances, Inc. 144A <sup>(c)</sup>	USD	0.697%	15/09/2022	476,112	0.12
1,900,000	Intuit, Inc. JPMorgan Chase & Co. <sup>(d)</sup>	USD USD	0.950% 3.207%	15/07/2025 01/04/2023	301,587 1,945,904	0.08 0.51
	JPMorgan Chase & Co. <sup>(d)</sup>	USD	1.514%	01/06/2024	816,832	0.21
1,175,000	JPMorgan Chase & Co. <sup>(d)</sup>	USD	0.653%	16/09/2024	1,178,924	0.31
1,225,000	JPMorgan Chase & Co. <sup>(d)</sup>	USD	0.563%	16/02/2025	1,222,807	0.32
	Keurig Dr Pepper, Inc.	USD	4.057%	25/05/2023	309,221	0.08
	KeyBank NA <sup>(d)</sup>	USD	0.423%	03/01/2024	825,974	0.21
975,000	Kinder Morgan, Inc. 144A <sup>(c)</sup>	USD	5.625%	15/11/2023	1,079,959	0.28
	Metropolitan Life Global Funding I 144A <sup>(c)</sup> Morgan Stanley <sup>(d)</sup>	USD USD	0.900% 0.790%	08/06/2023 30/05/2025	454,784 2,902,001	0.12 0.76
	Morgan Stanley—Series I <sup>(d)</sup>	USD	0.864%	21/10/2025	451,593	0.12
	MPLX LP <sup>(d)</sup>	USD	1.285%	09/09/2022	675,506	0.12
	MPLX LP	USD	3.500%	01/12/2022	260,305	0.07
800,000	MPLX LP	USD	3.375%	15/03/2023	838,728	0.22
700,000	MUFG Union Bank NA	USD	3.150%	01/04/2022	715,617	0.19
	MUFG Union Bank NA	USD	2.100%	09/12/2022	924,021	0.24
	Municipal Improvement Corp. of Los Angeles "A"  New York State Dormitory Authority	USD USD	0.319% 0.207%	01/11/2022 15/03/2022	119,735	0.03
•	New York State Dormitory Authority New York State Dormitory Authority	USD	0.307%	15/03/2022	650,087 245,185	0.17 0.06
	NRG Energy, Inc. 144A <sup>(c)</sup>	USD	3.750%	15/06/2024	801,368	0.21
	Pacific Life Global Funding II 144A <sup>(c)</sup>	USD	0.500%	23/09/2023	626,781	0.16
1,092,000	PepsiCo, Inc. <sup>(d)</sup>	USD	0.724%	06/10/2021	1,094,053	0.28
275,000	Plains All American Pipeline LP Via PAA Finance Corp.	USD	3.650%	01/06/2022	281,243	0.07
	Plains All American Pipeline LP Via PAA Finance Corp.	USD	3.850%	15/10/2023	609,496	0.16
	Port of Morrow OR	USD	3.097%	01/09/2023	233,780	0.06
	Principal Life Global Funding II 144A <sup>(c)</sup> Protective Life Global Funding 144A <sup>(c)</sup>	USD	0.500%	08/01/2024	1,175,540	0.31
.,	Protective Life Global Funding 144A <sup>(c)</sup>	USD USD	1.082% 0.631%	09/06/2023 13/10/2023	481,788 377,160	0.12 0.10
	Protective Life Global Funding 144A <sup>(c)</sup>	USD	0.473%	12/01/2024	572,965	0.15
	Reliance Standard Life Global Funding II 144A <sup>(c)</sup>	USD	2.625%	22/07/2022	1,050,133	0.27
	Skyworks Solutions, Inc.	USD	0.900%	01/06/2023	628,306	0.16
	State Board of Administration Finance Corp.	USD	2.638%	01/07/2021	801,476	0.21
	State of Maryland Department of Transportation	USD	0.361%	01/08/2023	379,793	0.10
	State of Texas	USD	4.000%	26/08/2021	3,956,456	1.03
	Time Warner Entertainment Co. LP	USD	4.000%	01/09/2021	475,370 653,758	0.12
	Time Warner Entertainment Co., LP Truist Bank <sup>(d)</sup>	USD USD	8.375% 0.766%	15/03/2023 02/08/2022	653,758 200,188	0.17 0.05
	Truist Bank	USD	1.250%	09/03/2023	1,603,051	0.42
	University of Massachusetts Building Authority	USD	4.350%	01/11/2024	518,228	0.13

660,000   Visita Operations Co., LLC 144A <sup>(6)</sup>	Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equit
Section   State   St	Bonds – (Contir	nued)					
660,000   Visita Operations Co., LLC 144A <sup>(6)</sup>							
1,00,000   Webswagen Group of America Franco LLC 14AH <sup>0</sup>   USD   0,095%   1995/2022   1,003.670   0,400   Wisconsin Department of Transportation   USD   0,624%   0,107/2024   45,166   0, 0,000   0							0.2
1,00,000   Wells Farge & Co.							0.1
45,000 Wisconsin Department of Transportation 300,000 Scal Energy Inc.    16,000 Scal Energy Inc.   USD   0,00%   15/10/2023   23,016/22   20,00%   15/10/2023   23,016/22   20,00%   24,00%   2							0.3
### DTAL BONDS  ast USD 115,189,568  ### STATE   STATE		-					0.2 0.0
## USD 11,189,588)  gencies Asset Backed Obligations – 14,69%  rited States  1,073,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,073,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,073,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,073,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,073,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,073,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,073,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,073,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,073,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,073,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,074,704 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,074,704 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,074,704 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,004 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Corp. (FHLMC)  1,075,005 Fedoral Home Lean Mortgage Association (FNMA)  1,075,005 Fedoral Home Lean Mortgage Association (FNMA)  1,075,005 Fedoral Home Lean Mortgage Association (FNMA)  1,075,005 Fedoral National Mor		·					0.0
gencies Asset Backed Obligations – 14.60%  inted States    1,8594 Federal Home Lann Mortgage Corp. (FH,LMC)   USD   3,000%   15,092,024   1,140,545						86,118,344	22.4
1,073,004   Federal Home Lean Mortgage Corp. (FHLMC)   USD   3,000%   15/08/2041   1,140,545   0   18,954   Federal Home Lean Mortgage Corp. (FHLMC)   USD   2,000%   15/07/2041   13,912   30,9049   Federal Home Lean Mortgage Corp. (FHLMC)   USD   3,000%   15/03/2044   329,327   329,3		9,508)				116,504,820	30.3
18,954 Federal Home Loan Mortgage Corp. (FHLMC) 223,207 Federal Home Loan Mortgage Corp. (FHLMC) 309,048 Federal Home Loan Mortgage Corp. (FHLMC) 455,009 Federal Home Loan Mortgage Corp. (FHLMC) 455,009 Federal Home Loan Mortgage Corp. (FHLMC) 456,007 Federal Home Loan Mortgage Corp. (FHLMC) 457,007 Federal Home Loan Mortgage Corp. (FHLMC) 457,007 Federal Home Loan Mortgage Corp. (FHLMC) 457,007 Federal Home Loan Mortgage Corp. (FHLMC) 457,007 Federal Home Loan Mortgage Corp. (FHLMC) 458,007 Federal Home Loan Mortgage Corp. (FHLMC) 458,007 Federal Home Loan Mortgage Corp. (FHLMC) 458,007 Federal Home Loan Mortgage Corp. (FHLMC) 458,007 Federal Home Loan Mortgage Corp. (FHLMC) 458,007 Federal Home Loan Mortgage Association (FMMA) 458,007 Federal Home Loan Mortgage Association (FMMA) 458,007 Federal Home Loan Mortgage Association (FMMA) 458,007 Federal Home Loan Mortgage Association (FMMA) 459,007 Federal Home Loan Mortgage Association (FMMA) 459,007 Federal Home Loan Mortgage Association (FMMA) 450,007 Federal Home Loan Mortgage Association (FMMA) 450,007 Federal Home Loan Mortgage Association (FMMA	Agencies Asset Inited States	Backed Obligations – 14.60%					
223,077   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   1511/2042   223,453   0	1,073,004	,					0.3
185,896   Federal Home Loan Mortgage Corp. (FHLMC)   USD   3,000%   1503/2044   329,327   0							0.0
165.500 Federal Home Loan Mortgage Corp. (FHLMC) 168.527 Federal Home Loan Mortgage Corp. (FHLMC) 109. 3.000% 1508/2046 176.131 0.000% 1508/2046 176.238 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2048 114.749 0.000% 1018/2049 114.749 0.000% 1018/2049 114.749 0.000% 1018/2049 114.749 114.749 0.000% 1018/2049 114.749 114.749 114.749 0.000% 1018/2049 114.749		,					0.0
168.627   Federal Home Loam Mortgage Corp. (FHLMC)   USD   5.000%   1508(2046   180,238   0.104,173   Federal Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   0.110/2048   624,082   0.368,740   Federal Home Loam Mortgage Corp. (FHLMC)   USD   4.500%   0.110/2048   624,082   0.367,911   0.000   0.110/2048   0.240,082   0.367,911   0.000   0.110/2048   0.240,082   0.250,000%   0.110/2049   0.267,244   0.301,848   0.367,911   0.000   0.110/2049   0.267,244   0.000%   0.110/2049   0.267,244   0.000%   0.110/2049   0.267,244   0.000%   0.1000/2049   0.267,244   0.000%   0.1000/2049   0.267,244   0.000%   0.1000/2049   0.267,244   0.000%   0.1000/2049   0.267,244   0.000%   0.1000/2049   0.267,244   0.000%   0.1000/2049   0.267,244   0.000%   0.1000/2049   0.267,244   0.000%   0.1000/2049   0.267,244   0.000%   0.1000/2049   0.267,244   0.000%   0.1000/2049   0.267,244   0.000%   0.1000/2049   0.267,244   0.000%   0.1000/2049   0.267,244   0.000%   0.1000/2049   0.10000/		,					0.0
104,173   Federal Home Loam Mortgago Corp. (FHLMC)   USD   4.500%   01/05/2048   114,749   0.565,230   Federal Home Loam Mortgago Corp. (FHLMC)   USD   4.500%   01/10/2048   3.667,911   0.615,575   Federal Home Loam Mortgago Corp. (FHLMC)   USD   5.000%   01/07/2049   3.67,911   0.615,575   Federal Home Loam Mortgago Corp. (FHLMC)   USD   5.000%   01/07/2049   340,324   0.105,000%   01/07/2049   340,324   0.105,000%   01/07/2049   340,324   0.105,000%   01/07/2049   340,324   0.105,000%   01/07/2049   340,324   0.105,000%   01/07/2049   340,324   0.105,000%   01/07/2049   340,324   0.105,000%   01/07/2049   340,324   0.105,000%   01/07/2049   340,324   0.105,000%   01/07/2049   340,324   0.105,000%   01/07/2049   340,324   0.105,000%   01/07/2049   340,324   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   01/07/2049   0.105,000%   0							0.0
Se5,230   Federal Home Loam Mortgage Corp. (FHLMC)							0.0
3.388,740 Federal Home Loan Mortgage Corp. (FHLMC) S155 5.000% 01/1072049 67,624 0 38.846 Federal Home Loan Mortgage Corp. (FHLMC) USD 5.000% 01/1072049 34,0324 1.459,786 Federal Home Loan Mortgage Corp. (FHLMC) USD 4.000% 15:0052050 1,605,122 0 1.566,580 Federal Home Loan Mortgage Corp. (FHLMC) USD 4.000% 15:0082050 1,605,122 0 1.566,580 Federal Home Loan Mortgage Corp. (FHLMC) USD 4.000% 15:0082050 1,605,122 0 1.566,580 Federal Home Loan Mortgage Corp. (FHLMC) USD 4.000% 15:0082054 1,678,129 0 1.427,740 Federal Home Loan Mortgage Corp. (FHLMC) USD 4.000% 15:0082054 1,628,531 0 1.502,502 Federal National Mortgage Association (FNMA) USD 5.000% 01/1072020 2,767 1 2.562 Federal National Mortgage Association (FNMA) USD 5.000% 01/1072030 513,451 0 2.595,49 Federal National Mortgage Association (FNMA) USD 5.000% 01/1072030 399,345 0 2.595,49 Federal National Mortgage Association (FNMA) USD 5.000% 01/107203 509,345 0 7.71,377 Federal National Mortgage Association (FNMA) USD 5.000% 01/107203 509,345 0 7.71,377 Federal National Mortgage Association (FNMA) USD 5.000% 01/107203 509,345 0 7.71,377 Federal National Mortgage Association (FNMA) USD 5.000% 01/107203 509,345 0 7.71,377 Federal National Mortgage Association (FNMA) USD 5.000% 01/1072040 73,567 0 7.555,2826 Federal National Mortgage Association (FNMA) USD 5.000% 01/1072040 73,567 0 397,532 Federal National Mortgage Association (FNMA) USD 5.000% 01/1072048 5,993,470 1 397,532 Federal National Mortgage Association (FNMA) USD 5.000% 01/1072048 1,515,371 0 63,805 Federal National Mortgage Association (FNMA) USD 5.000% 01/1072048 1,515,371 0 63,806 Federal National Mortgage Association (FNMA) USD 5.000% 01/1072048 1,515,371 0 63,806 Federal National Mortgage Association (FNMA) USD 5.000% 01/1072048 1,515,371 0 63,807,807,807,807,807,807,807,807,807,807		00 1 ( )					0.1
61,557 Federal Home Loan Mortgage Corp. (FHLMC)  308,846 Federal Home Loan Mortgage Corp. (FHLMC)  1,497,766 Federal Home Loan Mortgage Corp. (FHLMC)  1,566,580 Federal Home Loan Mortgage Corp. (FHLMC)  1,566,580 Federal Home Loan Mortgage Corp. (FHLMC)  1,427,740 Federal Home Loan Mortgage Corp. (FHLMC)  1,227,740 Federal Home Loan Mortgage Corp. (FHLMC)  1,250 Federal Matical Mortgage Association (FMA)  1,250 Federal National Mortgage Association (FMA)  1,250 Federal National Mortgage Association (FMA)  2,250 Federal National Mortgage Association (FMA)  1,250 Federal National Mortgage Association (FMA)  2,250 Federal National Mortgage Association (FMA)  2,250 Federal National Mortgage Association (FMA)  2,250 Federal National Mortgage Association (FMA)  2,250 Federal National Mortgage Association (FMA)  2,250 Federal National Mortgage Association (FMA)  2,250 Federal National Mortgage Association (FMA)  2,250 Federal National Mortgage Association (FMA)  2,250 Federal National Mortgage Association (FMA)  2,250 Federal National Mortgage Association (FMA)  2,250 Federal National Mortgage Association (FMA)  2,250 Federal National Mortgage Association (FMA)  3,250 Federal National Mortgage Association (FMA)  3,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250 Federal National Mortgage Association (FMA)  4,250							0.9
1.459,786 Federal Home Loan Mortgage Corp. (FHLMC) 1.568,580 Federal Home Loan Mortgage Corp. (FHLMC) 1.427,740 Federal Home Loan Mortgage Corp. (FHLMC) 1.427,740 Federal Home Loan Mortgage Corp. (FHLMC) 1.525,570 Federal National Mortgage Association (FNMA) 1.525,570 Federal National Mortgage Association (FNMA) 1.525,570 Federal National Mortgage Association (FNMA) 1.526,5370 Federal National Mortgage Association (FNMA) 1.526,5370 Federal National Mortgage Association (FNMA) 1.526,5370 Federal National Mortgage Association (FNMA) 1.526,5370 Federal National Mortgage Association (FNMA) 1.526,5370 Federal National Mortgage Association (FNMA) 1.527 Federal National Mortgage Association (FNMA) 1.527 Federal National Mortgage Association (FNMA) 1.527 Federal National Mortgage Association (FNMA) 1.528 S.000% 1.528,528,528 Federal National Mortgage Association (FNMA) 1.528 S.000% 1.529,528,226 Federal National Mortgage Association (FNMA) 1.529 S.000% 1.529,528,226 Federal National Mortgage Association (FNMA) 1.529 S.000% 1.529,528,226 Federal National Mortgage Association (FNMA) 1.529 S.000% 1.529,528,226 Federal National Mortgage Association (FNMA) 1.529 S.000% 1.529,528,226 Federal National Mortgage Association (FNMA) 1.529 S.000% 1.529,528,226 Federal National Mortgage Association (FNMA) 1.529 S.000% 1.529,528,226 Federal National Mortgage Association (FNMA) 1.529 S.000% 1.529,528,226 Federal National Mortgage Association (FNMA) 1.529 S.000% 1.529,426 S.000% 1.529,427 S.000% 1.529	61,557		USD	5.000%	01/07/2049	67,624	0.0
1,566,580 Federal Home Loam Mortgage Corp. (FHLMC) LSD 4,000% 15/11/2054 1,528,553 1 L32,520 Federal National Mortgage Association (FMMA) LSD 5,000% 10/11/2023 2,767 L52,520 Federal National Mortgage Association (FMMA) LSD 5,000% 10/11/2023 2,767 L52,532 Federal National Mortgage Association (FMMA) LSD 5,000% 10/11/2023 3,734,51 1 L52,532 Federal National Mortgage Association (FMMA) LSD 5,000% 10/11/2023 942,891 L52,533 Federal National Mortgage Association (FMMA) LSD 5,000% 10/11/2023 942,891 L52,534 Federal National Mortgage Association (FMMA) LSD 5,000% 10/11/2023 90,345 L50,534 Federal National Mortgage Association (FMMA) LSD 5,000% 25/10/2023 90,599 L71,777 Federal National Mortgage Association (FMMA) LSD 5,000% 25/10/2023 90,599 L71,777 Federal National Mortgage Association (FMMA) LSD 5,000% 25/10/2024 57,3657 0 L51,330 Federal National Mortgage Association (FMMA) LSD 5,000% 25/10/2024 57,899 L51,330,573 Federal National Mortgage Association (FMMA) LSD 5,000% 10/15/2048 5,593,470 L53,365,552,626 Federal National Mortgage Association (FMMA) LSD 5,000% 10/15/2048 15,153,711 L53,371 Federal National Mortgage Association (FMMA) LSD 5,000% 10/10/2048 1,515,371 L53,371 Federal National Mortgage Association (FMMA) LSD 5,000% 10/10/2048 1,515,371 L54,450,450 Federal National Mortgage Association (FMMA) LSD 5,000% 10/10/2048 1,515,371 L54,450,450 Federal National Mortgage Association (FMMA) LSD 5,000% 10/10/2048 1,515,371 L54,450,571 Federal National Mortgage Association (FMMA) LSD 5,000% 10/10/2048 1,539,147 L54,450,572 Federal National Mortgage Association (FMMA) LSD 5,000% 10/10/2049 1,539,147 L54,450,572 Federal National Mortgage Association (FMMA) LSD 5,000% 10/10/2049 1,239,107 L54,450,572 Federal National Mortgage Association (FMMA) LSD 5,000% 10/10/2049 1,309,365 L54,570 Federal National Mortgage Association (FMMA) LSD 5,000% 10/10/2049 1,309,365 L54,570 Federal National Mortgage Association (FMMA) LSD 5,000% 10/10/2049 1,309,365 L54,570 Federal National Mortgage Association (FMMA) LSD 5,000% 10/10/2049 1,	308,486	00 1 ( )	USD	5.000%	01/09/2049	340,324	0.0
1.427,740 Federal Home Loan Mortgage Corp. (FHLMC) 2.520 Federal National Mortgage Association (FMMA) 3.550 Federal National Mortgage Association (FMMA) 4.550 Federal National Mortgage Association (FMMA) 4.550 Federal National Mortgage Association (FMMA) 4.550 Federal National Mortgage Association (FMMA) 4.550 Federal National Mortgage Association (FMMA) 4.550 Federal National Mortgage Association (FMMA) 4.550 Federal National Mortgage Association (FMMA) 4.550 Federal National Mortgage Association (FMMA) 4.550 Federal National Mortgage Association (FMMA) 4.550 Federal National Mortgage Association (FMMA) 4.550 Federal National Mortgage Association (FMMA) 5.552 Ref Federal National Mortgage Association (FMMA) 6.552 Ref Federal National Mortgage Association (FMMA) 6.552 Ref Federal National Mortgage Association (FMMA) 6.552 Ref Federal National Mortgage Association (FMMA) 6.552 Ref Federal National Mortgage Association (FMMA) 6.552 Ref Federal National Mortgage Association (FMMA) 6.552 Ref Federal National Mortgage Association (FMMA) 6.552 Ref Federal National Mortgage Association (FMMA) 6.553 Ref Federal National Mortgage Association (FMMA) 6.553 Ref Federal National Mortgage Association (FMMA) 6.554 Ref Federal National Mortgage Association (FMMA) 6.555 Ref Federal National Mortgage Association (FMMA) 6.555 Ref Federal National Mortgage Association (FMMA) 6.555 Ref Federal National Mortgage Association (FMMA) 6.556 Ref Federal National Mortgage Association (FMMA) 6.550 Ref Federal National Mortgage Association (FMMA) 6.550 Ref Federal National Mortgage Association (FMMA) 6.550 Ref Federal National Mortgage Association (FMMA) 6.550 Ref Federal National Mortgage Association (FMMA) 6.550 Ref Federal National Mortgage Association (FMMA) 6.550 Ref Federal National Mortgage Association (FMMA) 6.550 Ref Federal National Mortgage Association (FMMA) 6.550 Ref Federal National Mortgage Association (FMMA) 6.550 Ref Federal National Mortgage Association (FMMA) 6.550 Ref Federal National Mortgage Association (FMMA) 6.550 Re							0.4
2,520 Federal National Mortgage Association (FNMA) 465,370 Federal National Mortgage Association (FNMA) 825,632 Federal National Mortgage Association (FNMA) 825,632 Federal National Mortgage Association (FNMA) 826,632 Federal National Mortgage Association (FNMA) 826,632 Federal National Mortgage Association (FNMA) 826,632 Federal National Mortgage Association (FNMA) 827,737 Federal National Mortgage Association (FNMA) 828,737 Federal National Mortgage Association (FNMA) 829,549 Federal National Mortgage Association (FNMA) 829,549 Federal National Mortgage Association (FNMA) 829,540 Federal National Mortgage Association (FNMA) 829,540 Federal National Mortgage Association (FNMA) 829,540 Federal National Mortgage Association (FNMA) 839,543 Federal National Mortgage Association (FNMA) 839,543 Federal National Mortgage Association (FNMA) 839,543 Federal National Mortgage Association (FNMA) 839,543 Federal National Mortgage Association (FNMA) 839,543 Federal National Mortgage Association (FNMA) 839,543 Federal National Mortgage Association (FNMA) 849,645 Federal National Mortgage Association (FNMA) 850,455 Federal National Mortgage Association (FNMA) 850,455 Federal National Mortgage Association (FNMA) 850,450 Federal National Mortgage Association (FNMA) 850,450 Federal National Mortgage Association (FNMA) 860,450 Federal National Mortgage Association (FNMA) 860,450 Federal National Mortgage Association (FNMA) 860,650 Federal National Mortgage Association (FNMA) 860,650 Federal National Mortgage Association (FNMA) 860,650 Federal National Mortgage Association (FNMA) 860,650 Federal National Mortgage Association (FNMA) 860,650 Federal National Mortgage Association (FNMA) 860,650 Federal National Mortgage Association (FNMA) 860,650 Federal National Mortgage Association (FNMA) 860,650 Federal National Mortgage Association (FNMA) 860,650 Federal National Mortgage Association (FNMA) 860,650 Federal National Mortgage Association (FNMA) 860,650 Federal National Mortgage Association (FNMA) 860,650 Federal National Mortgage							0.4
465,370         Federal National Mortgage Association (FNMA)         USD         5.000%         01/07/2024         513,451         0           269,549         Federal National Mortgage Association (FNMA)         USD         5.000%         01/08/2033         309,345         0           78,742         Federal National Mortgage Association (FNMA)         USD         5.000%         01/07/2035         309,345         0           71,377         Federal National Mortgage Association (FNMA)         USD         5.000%         01/06/2038         90,509         0           151,310         Federal National Mortgage Association (FNMA)         USD         0.492%         25/09/2046         152,390         0           397,532         Federal National Mortgage Association (FNMA)         USD         5.000%         01/05/2048         599,3470         1           1,504,155         Federal National Mortgage Association (FNMA)         USD         5.000%         01/05/2048         437,890         0           1,504,155         Federal National Mortgage Association (FNMA)         USD         4.500%         01/07/2048         1,515,371         0           1,504,155         Federal National Mortgage Association (FNMA)         USD         4.500%         01/07/2048         1,619,314         0           1,604,97							0.4
825,632 Federal National Mortgage Association (FNMA) USD 5,000% 01/08/2033 94,981 0 289,549 Federal National Mortgage Association (FNMA) USD 5,000% 01/07/2035 309,345 0 78,742 Federal National Mortgage Association (FNMA) USD 5,000% 01/05/2038 90,509 0 71,377 Federal National Mortgage Association (FNMA) USD 2,500% 25/04/2043 73,857 0 151,310 Federal National Mortgage Association (FNMA) USD 0,492% 25/09/2046 152,390 0 5,552,826 Federal National Mortgage Association (FNMA) USD 4,500% 01/05/2048 5,599,470 1 3,97,552 Federal National Mortgage Association (FNMA) USD 1,500% 01/05/2048 5,599,470 1 3,97,552 Federal National Mortgage Association (FNMA) USD 1,500% 01/05/2048 6,599,470 1 3,90,573 Federal National Mortgage Association (FNMA) USD 1,500% 01/07/2048 1,151,371 0 5,63,005 Federal National Mortgage Association (FNMA) USD 1,500% 01/07/2048 1,151,371 0 1,504,155 Federal National Mortgage Association (FNMA) USD 1,504,155 Federal National Mortgage Association (FNMA) USD 1,504,155 Federal National Mortgage Association (FNMA) USD 1,504,155 Federal National Mortgage Association (FNMA) USD 1,504,155 Federal National Mortgage Association (FNMA) USD 1,504,155 Federal National Mortgage Association (FNMA) USD 1,500% 01/08/2048 1,639,147 0 1,203,317 Federal National Mortgage Association (FNMA) USD 1,500% 01/08/2049 1,129,101 0 1,203,317 Federal National Mortgage Association (FNMA) USD 1,500% 01/02/2049 9,635 0 3,506,058 Federal National Mortgage Association (FNMA) USD 1,500% 01/02/2049 9,635 0 3,506,058 Federal National Mortgage Association (FNMA) USD 1,500% 01/02/2049 9,635 0 3,506,058 Federal National Mortgage Association (FNMA) USD 1,500% 01/02/2049 9,635 0 3,506,058 Federal National Mortgage Association (FNMA) USD 1,500% 01/02/2049 9,635 0 3,506,058 Federal National Mortgage Association (FNMA) USD 1,500% 01/02/2049 9,635 0 3,506,058 Federal National Mortgage Association (FNMA) USD 1,500% 01/08/2049 9,635 0 3,506,058 Federal National Mortgage Association (FNMA) USD 1,500% 01/08/2049 9,635 0 3,506,058 Federal National Mortg							0.0
269,549 Federal National Mortgage Association (FNMA) 187,472 Federal National Mortgage Association (FNMA) 187,377 Federal National Mortgage Association (FNMA) 181,310 Federal National Mortgage Association (FNMA) 181,310 Federal National Mortgage Association (FNMA) 181,310 Federal National Mortgage Association (FNMA) 181,310 Federal National Mortgage Association (FNMA) 181,310 Federal National Mortgage Association (FNMA) 181,310 Federal National Mortgage Association (FNMA) 181,310 Federal National Mortgage Association (FNMA) 182 Federal National Mortgage Association (FNMA) 182 Federal National Mortgage Association (FNMA) 183 Federal National Mortgage Association (FNMA) 183 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 185 Federal National Mortgage Association (FNMA) 186 Federal National Mortgage Association (FNMA) 186 Federal National Mortgage Association (FNMA) 186 Federal National Mortgage Association (FNMA) 187 Federal National Mortgage Association (FNMA) 187 Federal National Mortgage Association (FNMA) 188 Federal National Mortgage Association (FNMA) 188 Federal National Mortgage Association (FNMA) 189 Federal National Mortgage Association (FNM							0.2
78,742 Federal National Mortgage Association (FNMA) 171,377 Federal National Mortgage Association (FNMA) 151,317 Federal National Mortgage Association (FNMA) 151,317 Federal National Mortgage Association (FNMA) 151,310 Federal National Mortgage Association (FNMA) 1552,826 Federal National Mortgage Association (FNMA) 159,552,826 Federal National Mortgage Association (FNMA) 1397,532 Federal National Mortgage Association (FNMA) 1390,573 Federal National Mortgage Association (FNMA) 1390,573 Federal National Mortgage Association (FNMA) 1390,573 Federal National Mortgage Association (FNMA) 1390,573 Federal National Mortgage Association (FNMA) 1390,573 Federal National Mortgage Association (FNMA) 1504,155 Federal National Mortgage Association (FNMA) 1504,155 Federal National Mortgage Association (FNMA) 1504,155 Federal National Mortgage Association (FNMA) 1504,155 Federal National Mortgage Association (FNMA) 1504,155 Federal National Mortgage Association (FNMA) 1504,155 Federal National Mortgage Association (FNMA) 1504,155 Federal National Mortgage Association (FNMA) 1505,1500% 1506,155 Federal National Mortgage Association (FNMA) 1507,1500% 1508,1500% 15		0 0					0.0
71,377 Federal National Mortgage Association (FMMA) 1513.10 Federal National Mortgage							0.0
5,552,826   Federal National Mortgage Association (FNMA)   USD   4,500%   01/05/2048   5,993,470   1							0.0
397,532 Federal National Mortgage Association (FNMA) 1,390,573 Federal National Mortgage Association (FNMA) 1,390,573 Federal National Mortgage Association (FNMA) 1,563,605 Federal National Mortgage Association (FNMA) 1,563,605 Federal National Mortgage Association (FNMA) 1,563,605 Federal National Mortgage Association (FNMA) 1,563,605 Federal National Mortgage Association (FNMA) 1,563,605 Federal National Mortgage Association (FNMA) 1,563,605 Federal National Mortgage Association (FNMA) 1,563,605 Federal National Mortgage Association (FNMA) 1,563,605 Federal National Mortgage Association (FNMA) 1,563,605 Federal National Mortgage Association (FNMA) 1,563,605 Federal National Mortgage Association (FNMA) 1,563,605 Federal National Mortgage Association (FNMA) 1,563,605 Federal National Mortgage Association (FNMA) 1,563,606,605 Federal National Mortgage Association (FNMA) 1,563,606,605 Federal National Mortgage Association (FNMA) 1,563,606,605 Federal National Mortgage Association (FNMA) 1,563,606,605 Federal National Mortgage Association (FNMA) 1,563,606,605 Federal National Mortgage Association (FNMA) 1,563,606,605 Federal National Mortgage Association (FNMA) 1,563,606,606 Federal National Mortgage Association (FNMA) 1,563,606,606 Federal National Mortgage Association (FNMA) 1,563,606,606 Federal National Mortgage Association (FNMA) 1,563,606,606 Federal National Mortgage Association (FNMA) 1,563,606,606 Federal National Mortgage Association (FNMA) 1,563,607 Federal National Mortgage Association (FNMA) 1,563,607 Federal National Mortgage Association (FNMA) 1,563,607 Federal National Mortgage Association (FNMA) 1,563,607 Federal National Mortgage Association (FNMA) 1,563,607 Federal National Mortgage Association (FNMA) 1,563,607 Federal National Mortgage Association (FNMA) 1,563,607 Federal National Mortgage Association (FNMA) 1,563,607 Federal National Mortgage Association (FNMA) 1,563,607 Federal National Mortgage Association (FNMA) 1,563,607 Federal National Mortgage Association (FNMA) 1,563,607 Federal Nation	151,310	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	0.492%	25/09/2046	152,390	0.0
1,390,573 Federal National Mortgage Association (FNMA)  1,504,155 Federal National Mortgage Association (FNMA)  1,504,155 Federal National Mortgage Association (FNMA)  1,504,155 Federal National Mortgage Association (FNMA)  249,025 Federal National Mortgage Association (FNMA)  1,804,927 Federal National Mortgage Association (FNMA)  1,804,927 Federal National Mortgage Association (FNMA)  1,804,927 Federal National Mortgage Association (FNMA)  1,804,927 Federal National Mortgage Association (FNMA)  1,804,927 Federal National Mortgage Association (FNMA)  1,805,937 Federal National Mortgage Association (FNMA)  1,805,937 Federal National Mortgage Association (FNMA)  1,805,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  2,800,000 Federal National Mortgage Association (FNMA)  2,800,000 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortgage Association (FNMA)  1,807,937 Federal National Mortg	5,552,826	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2048	5,993,470	1.5
S63,805   Federal National Mortgage Association (FNMA)   USD   5,000%   01/07/2048   619,202   01,504,155   Federal National Mortgage Association (FNMA)   USD   4,500%   01/08/2048   619,302   01,402,2025   Federal National Mortgage Association (FNMA)   USD   5,000%   01/08/2048   273,548   01,402,301		. ,					0.1
1,504,155 Federal National Mortgage Association (FNMA) 249,025 Federal National Mortgage Association (FNMA) 1,840,927 Federal National Mortgage Association (FNMA) 1,840,927 Federal National Mortgage Association (FNMA) 1,023,317 Federal National Mortgage Association (FNMA) 1,023,317 Federal National Mortgage Association (FNMA) 1,023,317 Federal National Mortgage Association (FNMA) 1,025 5,000% 01/02/2049 1,129,101 0.00 0.00 0.00 0.00 0.00 0.00 0.00							0.3
249,025 Federal National Mortgage Association (FNMA) 1,840,927 Federal National Mortgage Association (FNMA) 1,840,927 Federal National Mortgage Association (FNMA) 1,023,317 Federal National Mortgage Association (FNMA) 1,023,317 Federal National Mortgage Association (FNMA) 1,023,317 Federal National Mortgage Association (FNMA) 1,023,317 Federal National Mortgage Association (FNMA) 1,025 5,000% 1,022,004 91,129,101 1,023,317 Federal National Mortgage Association (FNMA) 1,025 5,000% 1,020,000 01,006,004 1,006,004 91,066,004 1,006,004 92,078,205 1,007,000 Federal National Mortgage Association (FNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (FNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (FNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (FNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (FNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (FNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (FNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,007,000 Federal National Mortgage Association (GNMA) 1,025 5,000% 1,000 Federal National Mortgage Association (GNMA) 1,025 5,000 Federal		. ,					0.1
1,840,927   Federal National Mortgage Association (FNMA)							0.0
1,023,317 Federal National Mortgage Association (FNMA)  82,710 Federal National Mortgage Association (FNMA)  82,711 Federal National Mortgage Association (FNMA)  83,506,058 Federal National Mortgage Association (FNMA)  90,635 0  394,516 Federal National Mortgage Association (FNMA)  748,555 Federal National Mortgage Association (FNMA)  748,555 Federal National Mortgage Association (FNMA)  10SD 5,000%  101/10/2049  436,786 0  107/12/2049  821,039 0  101/12/2048  821,039 0  101/12/2048  821,021 0  102,000 0  102/12/2048  821,000 0		. ,					0.0
82,710 Federal National Mortgage Association (FNMA) USD 5.000% 01/03/2049 90,635 03,506,058 Federal National Mortgage Association (FNMA) USD 4.500% 01/06/2049 3,778,255 03,506,058 Federal National Mortgage Association (FNMA) USD 5.000% 01/10/2049 436,786 0748,555 Federal National Mortgage Association (FNMA) USD 5.000% 01/10/2049 436,786 0748,555 Federal National Mortgage Association (FNMA) USD 5.000% 01/12/2049 821,039 00,200,000 Federal National Mortgage Association (FNMA) TBA <sup>(h)</sup> USD 4.500% 11/12/2049 821,039 00,200,000 Federal National Mortgage Association (FNMA) USD 4.500% 11/12/2049 821,039 00,200,000 Federal National Mortgage Association (FNMA) USD 4.500% 11/12/2049 821,039 00,200,000 Federal National Mortgage Association (GNMA) USD 4.500% 20/08/2047 1,300,979 00,200,200,200,200,200,200,200,200,200,							0.2
3,506,058 Federal National Mortgage Association (FNMA)  394,516 Federal National Mortgage Association (FNMA)  394,516 Federal National Mortgage Association (FNMA)  2,000,000 Federal National Mortgage Association (FNMA)  2,000,000 Federal National Mortgage Association (FNMA)  2,000,000 Federal National Mortgage Association (FNMA) TBA(h)  2,000,000 Federal National Mortgage Association (FNMA) TBA(h)  3,000 Federal National Mortgage Association (FNMA) TBA(h)  3,000 Federal National Mortgage Association (FNMA) TBA(h)  4,500%  4,500%  4,500%  4,500%  4,500%  4,500%  2,008/2047  1,300,979  0,500%  867,731 Government National Mortgage Association (GNMA)  3,000 Federal National Mortgage Association (GNMA)  3,000 Federal National Mortgage Association (GNMA)  4,500%							0.0
248,555 Federal National Mortgage Association (FNMA) 2,000,000 Federal National Mortgage Association (FNMA) TBA <sup>(h)</sup> 3,1193,152 Government National Mortgage Association (GNMA) 4,500% 14,06/2051 2,159,062 0 1,193,152 Government National Mortgage Association (GNMA) 4,500% 20/08/2047 1,300,979 0 867,731 Government National Mortgage Association (GNMA) 4,500% 20/06/2048 946,157 0 6,000% 20/06/2048 946,157 0 6,000% 20/06/2048 90,376 0 97,882 Government National Mortgage Association (GNMA) 4,500% 20/08/2048 90,376 0 97,882 Government National Mortgage Association (GNMA) 4,500% 20/09/2048 90,376 0 321,863 Government National Mortgage Association (GNMA) 4,500% 20/09/2048 1,077,616 0 321,863 Government National Mortgage Association (GNMA) 4,500% 20/10/2048 331,792 0 304,822 Government National Mortgage Association (GNMA) 4,500% 20/10/2048 331,371 0 5,20,523 Government National Mortgage Association (GNMA) 5,722,875 Government National Mortgage Association (GNMA) 4,500% 20/11/2048 565,291 0 4,722,875 Government National Mortgage Association (GNMA) 4,500% 20/11/2048 2,933,139 0 4,666,174 Government National Mortgage Association (GNMA) 4,500% 20/12/2048 1,794,490 0 4,500% 20/12/2048 2,183,161 0 4,500% 20/12/2048 2,183,161 0 4,500% 20/01/2049 1,794,490 0 4,500% 20/01/2049 2,779,068 0 4,500% 20/01/2049 2,779,068 0 4,500% 20/01/2049 2,779,068 0 4,500% 20/01/2049 2,779,068 0 4,500% 20/01/2049 2,779,068 0 4,500% 20/01/2049 2,798,877 0 4,794,427 Government National Mortgage Association (GNMA) 4,500% 20/03/2049 1,524,432 0 4,589,255 Government National Mortgage Association (GNMA) 4,500% 20/03/2049 1,524,432 0 4,589,255 Government National Mortgage Association (GNMA) 4,500% 20/03/2049 1,524,432 0 4,590,600% 20/03/2049 1,524,432 0 4,590,600% 20/03/2049 1,524,432 0 4,590,600% 20/03/2049 1,524,432 0 4,590,600% 20/03/2049 1,524,432 0 4,590,600% 20/03/2049 1,524,432 0 4,590,600% 20/03/2049 1,524,432 0 4,590,600% 20/03/2049 1,524,432 0 4,590,600% 20/03/2049 1,524,432 0 4,590,600% 20/03/2049 1,524,432 0 4,590,600% 20/03/2049 1,524,432 0 4,		. ,					0.9
2,000,000 Federal National Mortgage Association (FNMA) TBA <sup>(h)</sup> 1,193,152 Government National Mortgage Association (GNMA)  867,731 Government National Mortgage Association (GNMA)  83,022 Government National Mortgage Association (GNMA)  997,882 Government National Mortgage Association (GNMA)  997,882 Government National Mortgage Association (GNMA)  321,863 Government National Mortgage Association (GNMA)  321,863 Government National Mortgage Association (GNMA)  520,523 Government National Mortgage Association (GNMA)  520,523 Government National Mortgage Association (GNMA)  2,722,875 Government National Mortgage Association (GNMA)  1,666,174 Government National Mortgage Association (GNMA)  1,500,604 Government National Mortgage Association (GNMA)  1,500,523 Government National Mortgage Association (GNMA)  1,500,523 Government National Mortgage Association (GNMA)  2,722,875 Government National Mortgage Association (GNMA)  1,500,523 Government National Mortgage Association (GNMA)  1,500,523 Government National Mortgage Association (GNMA)  1,500,523 Government National Mortgage Association (GNMA)  2,722,875 Government National Mortgage Association (GNMA)  1,500,520,523 Government National Mortgage Association (GNMA)  1,500,520,523 Government National Mortgage Association (GNMA)  1,500,604 Government National Mortgage Association (GNMA)  1,500,604 Government National Mortgage Association (GNMA)  2,550,748 Government National Mortgage Association (GNMA)  2,550,748 Government National Mortgage Association (GNMA)  1,500,500,500,500,500,500,500,500,500,50	394,516	Federal National Mortgage Association (FNMA)	USD	5.000%	01/10/2049	436,786	0.1
1,193,152 Government National Mortgage Association (GNMA)  867,731 Government National Mortgage Association (GNMA)  83,022 Government National Mortgage Association (GNMA)  997,882 Government National Mortgage Association (GNMA)  321,863 Government National Mortgage Association (GNMA)  304,822 Government National Mortgage Association (GNMA)  520,523 Government National Mortgage Association (GNMA)  10SD 3.500%  10,102048  331,792  00,101/2048  331,792  00,101/2048  331,791  00,101/2048  331,792  00,101/2048  331,792  00,101/2048  331,791  00,101/2048  304,822  10,101/2048  10,100%  10,101/2048  10,101/2048  10,101/2048  10,100%  10,101/2048  10,100%  10,101/2048  10,100%  10,101/2048  10,100%  10,101/2048  10,100%  10,101/2048  10,100%  10,101/2048  10,100%  10,101/2048  10,100%  10,101/2048  10,100%  10,101/2048  10,100%  10,101/2048  10,100%  10,101/2048  10,100%  10,101/2048  10,100%  10,101/2048  10,100%  10,100%  10,100%  10,100%  10,100%  10,100%  10,100%  10,100%  10,100%  10,100%  10,100%  10,100%  10,100%  10,			USD	5.000%	01/12/2049	821,039	0.2
867,731 Government National Mortgage Association (GNMA)  83,022 Government National Mortgage Association (GNMA)  997,882 Government National Mortgage Association (GNMA)  997,882 Government National Mortgage Association (GNMA)  10SD 4.500% 20/08/2048 90,376 0  10SD 4.500% 20/09/2048 1,077,616 0  10SD 3.500% 20/10/2048 331,792 0  10SD 3.500% 20/10/2048 331,792 0  10SD 5.000% 20/10/2048 331,792 0  10SD 5.000% 20/10/2048 331,792 0  10SD 5.000% 20/10/2048 331,371 0  10SD 5.000% 20/10/2048 331,371 0  10SD 5.000% 20/11/2048 565,291 0  10SD 5.000% 20/11/2048 565,291 0  10SD 5.000% 20/11/2048 2,933,139 0  10SD 4.500% 20/12/2048 2,933,139 0  10SD 4.500% 20/12/2048 2,933,139 0  10SD 4.500% 20/12/2048 1,794,490 0  10SD 5.000% 20/12/2048 2,183,161 0  10SD 5.000% 20/12/2048 2,183,161 0  10SD 5.000% 20/12/2049 102,998 0  10SD 4.500% 20/01/2049 102,998 0  10SD 4.500% 20/01/2049 102,998 0  10SD 5.000% 20/01/2049 102,998 0  10SD 5.000% 20/01/2049 102,998 0  10SD 5.000% 20/01/2049 102,998 0  10SD 5.000% 20/01/2049 102,998 0  10SD 5.000% 20/01/2049 102,998 0  10SD 5.000% 20/01/2049 102,998 0  10SD 5.000% 20/01/2049 1,524,432 0  10SD 5.000% 20/01/2049 2,779,068 0  10SD 5.000% 20/01/20		. ,					0.8
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95,793 Government National Mortgage Association (GNMA) 2,550,748 Government National Mortgage Association (GNMA) 1,417,689 Government National Mortgage Association (GNMA) 1,417,689 Government National Mortgage Association (GNMA) 28,389 Government National Mortgage Association (GNMA) 2,584,661 Government National Mortgage Association (GNMA) 1,794,427 Government National Mortgage Association (GNMA) 1,500% 20/03/2049 2,798,877 00 1,524,432 00 1,524,43		, , , ,					0.4
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1,417,689 Government National Mortgage Association (GNMA) 28,389 Government National Mortgage Association (GNMA) 2,584,661 Government National Mortgage Association (GNMA) 1,794,427 Government National Mortgage Association (GNMA) 589,255 Government National Mortgage Association (GNMA) USD 5,000% 20/03/2049 30,930 0 2,798,877 0 5,000% 20/12/2049 1,952,852 0 631,136 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	95,793	Government National Mortgage Association (GNMA)	USD	4.500%		102,998	0.
28,389       Government National Mortgage Association (GNMA)       USD       5.000%       20/03/2049       30,930       0         2,584,661       Government National Mortgage Association (GNMA)       USD       5.000%       20/04/2049       2,798,877       0         1,794,427       Government National Mortgage Association (GNMA)       USD       5.000%       20/12/2049       1,952,852       0         589,255       Government National Mortgage Association (GNMA)       USD       4.500%       20/03/2050       631,136       0         OTAL AGENCIES ASSET BACKED OBLIGATIONS							0.
2,584,661 Government National Mortgage Association (GNMA) USD 5.000% 20/04/2049 2,798,877 0 1,794,427 Government National Mortgage Association (GNMA) USD 5.000% 20/12/2049 1,952,852 0 589,255 Government National Mortgage Association (GNMA) USD 4.500% 20/03/2050 631,136 0  TALA AGENCIES ASSET BACKED OBLIGATIONS		, , , ,					0.4
1,794,427       Government National Mortgage Association (GNMA)       USD       5.000%       20/12/2049       1,952,852       0         589,255       Government National Mortgage Association (GNMA)       USD       4.500%       20/03/2050       631,136       0         OTAL AGENCIES ASSET BACKED OBLIGATIONS							0.0
589,255 Government National Mortgage Association (GNMA)  USD  4.500%  20/03/2050  631,136  0  56,079,628  14  DTAL AGENCIES ASSET BACKED OBLIGATIONS		0 0 , ,					0.
56,079,628 14 DTAL AGENCIES ASSET BACKED OBLIGATIONS		. ,					0.9
OTAL AGENCIES ASSET BACKED OBLIGATIONS	589,255	Government National Mortgage Association (GNMA)	USD	4.500%	20/03/2050		0.1
	OTAL AGENCIE	S ASSET BACKED ORI IGATIONS				50,079,628	14.6
						56,079,628	14.0

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Non-Agencies A	Asset Backed Obligations – 3.38%					
Cayman Islands	(4)(4)					
	Bain Capital Credit CLO Ltd. 2021-1A "A" 144A <sup>(c)(d)</sup>	USD	1.245%	18/04/2034	823,510	0.22
	CIFC Funding Ltd. 2017-2A "AR" 144A(c)(d)	USD	0.000%	20/04/2030	2,001,208	0.52
	Madison Park Funding XXX Ltd. 2018-30A "A" 144A <sup>(c)(d)</sup> Marble Point CLO XIV Ltd. 2018-2A "A1R" 144A <sup>(c)(d)</sup>	USD USD	0.934% 1.468%	15/04/2029 20/01/2032	1,000,565 801,517	0.26 0.21
	Marble Point CLO XVI Ltd. 2018-2A ATR 144A(*)  Marble Point CLO XVII Ltd. 2020-1A "A" 144A(*)(d)	USD	1.488%	20/04/2033	2,002,254	0.21
	Tryon Park CLO Ltd. 2013-1A "A1SR" 144A(c)(d)	USD	1.074%	15/04/2029	731,116	0.19
700,000	Hydri dik ded eta. 2010 IX Mark 144A	000	1.07470	10/04/2020	7.360.170	1.92
United Kingdom					7,300,170	1.02
	Stratton Mortgage Funding Plc. 2019-1 "A"(d)	GBP	1.250%	25/05/2051	1,390,848	0.36
United States	Citigroup Commercial Mortgage Trust 2016-GC36 "C"(d)	USD	4.750%	10/02/2049	209,727	0.05
	Educational Funding of the South, Inc. 2011-1 "A2" (d)	USD	0.826%	25/04/2035	32,944	0.01
	GMF Floorplan Owner Revolving Trust 2018-4 "A1" 144A <sup>(c)</sup>	USD	3.500%	15/09/2023	2,074,015	0.54
	Illinois Student Assistance Commission 2010-1 "A3"(d)	USD	1.076%	25/07/2045	98,907	0.03
	Massachusetts Educational Financing Authority 2008-1 "A1" <sup>(d)</sup>	USD	1.126%	25/04/2038	16,371	0.00
	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 "D" 144A <sup>(c)(d)</sup>	USD	4.144%	15/07/2050	152,749	0.04
	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 "D" 144A <sup>(c)</sup>	USD	3.060%	15/10/2048	145,718	0.04
	Navient Student Loan Trust 2017-4A "A2" 144A(c)(d)	USD	0.618%	27/09/2066	211.853	0.06
	Nelnet Student Loan Trust 2012-3A "A" 144A <sup>(c)(d)</sup>	USD	0.792%	25/02/2045	809,211	0.21
	Pennsylvania Higher Education Assistance Agency 2006-1 "A3" <sup>(d)</sup>	USD	0.316%	25/10/2035	245,454	0.06
	SLM Student Loan Trust 2007-7 "A4"(d)	USD	0.506%	25/01/2022	47,197	0.01
	South Texas Higher Education Authority, Inc. 2012-1 "A2" <sup>(d)</sup>	USD	1.088%	01/10/2024	5,022	0.00
	Wells Fargo Commercial Mortgage Trust 2017-RB1 "D" 144A <sup>(c)</sup>	USD	3.401%	15/03/2050	188,889	0.05
					4,238,057	1.10
TOTAL NON-AGI	ENCIES ASSET BACKED OBLIGATIONS 5,315)				12,989,075	3.38
TOTAL TRANSFI	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost USD 183,23	33,722)				185,573,523	48.32
Other Transfera Bonds – 2.16% United States 1.375.000	AbbVie, Inc.	USD	2.600%	21/11/2024	1,456,661	0.38
	Athene Global Funding 144A <sup>(c)</sup>	USD	1.200%	13/10/2023	556,429	0.14
	Bank of America Corp.(d)	USD	0.536%	28/05/2024	2,147,746	0.56
	Great-West Lifeco US Finance 2020 LP 144A(c)	USD	0.904%	12/08/2025	297,426	0.08
3,175,000		USD	0.824%	01/06/2025	3,180,683	0.83
625,000	Metropolitan Life Global Funding I 144A <sup>(c)</sup>					
		USD	1.950%	13/01/2023	641,850	0.17
		USD	1.950%	13/01/2023	641,850 8,280,795	
TOTAL BONDS (cost USD 8,255,		USD	1.950%	13/01/2023		2.16
(cost USD 8,255,	.173) IRANSFERABLE SECURITIES	USD	1.950%	13/01/2023	8,280,795 8,280,795	2.16 <b>2.16</b>
(cost USD 8,255, TOTAL OTHER T (cost USD 8,255,	173)  TRANSFERABLE SECURITIES 173)	USD	1.950%	13/01/2023	8,280,795	2.16 <b>2.16</b>
(cost USD 8,255, TOTAL OTHER T (cost USD 8,255, Certificates of I	.173) IRANSFERABLE SECURITIES	USD	1.950%	13/01/2023	8,280,795 8,280,795	2.16 2.16
(cost USD 8,255, TOTAL OTHER T (cost USD 8,255, Certificates of I	173)  TRANSFERABLE SECURITIES 173)	USD	0.186%	13/01/2023	8,280,795 8,280,795	2.16 <b>2.16</b>
(cost USD 8,255, TOTAL OTHER T (cost USD 8,255, Certificates of I France 1,720,000 Germany	173)  FRANSFERABLE SECURITIES 173)  Deposit – 2.05%  Natixis S.A. (d)	USD	0.186%	15/11/2021	8,280,795 8,280,795 8,280,795 1,720,196	2.16 2.16
(cost USD 8,255, TOTAL OTHER T (cost USD 8,255, Certificates of I France 1,720,000 Germany	173)  FRANSFERABLE SECURITIES 173)  Deposit – 2.05%				8,280,795 8,280,795 8,280,795	2.16 2.16
(cost USD 8,255, TOTAL OTHER T (cost USD 8,255, Certificates of I France 1,720,000  Germany 1,224,000  Japan	173)  FRANSFERABLE SECURITIES 173)  Deposit – 2.05%  Natixis S.A. (d)	USD	0.186%	15/11/2021	8,280,795 8,280,795 8,280,795 1,720,196	2.16 2.16 2.16 0.45
(cost USD 8,255, TOTAL OTHER T (cost USD 8,255, Certificates of I  France	ITRANSFERABLE SECURITIES 173)  Deposit – 2.05%  Natixis S.A. (d)  Deutsche Bank AG	USD	0.186% 0.720%	15/11/2021 08/11/2021	8,280,795 8,280,795 8,280,795 1,720,196 1,226,481	2.16 2.16
(cost USD 8,255, TOTAL OTHER T (cost USD 8,255, Certificates of I France 1,720,000  Germany 1,224,000  Japan 3,437,000  Switzerland	ITRANSFERABLE SECURITIES 173)  Deposit – 2.05%  Natixis S.A. (d)  Deutsche Bank AG	USD	0.186% 0.720%	15/11/2021 08/11/2021	8,280,795 8,280,795 8,280,795 1,720,196 1,226,481	2.16 2.16 2.16 0.45
(cost USD 8,255, TOTAL OTHER T (cost USD 8,255, Certificates of I France 1,720,000  Germany 1,224,000  Japan 3,437,000  Switzerland	ITRANSFERABLE SECURITIES 173) Deposit – 2.05%  Natixis S.A. (d)  Deutsche Bank AG  Norinchukin Bank	USD USD	0.186% 0.720% 0.250%	15/11/2021 08/11/2021 04/11/2021	8,280,795 8,280,795 8,280,795 1,720,196 1,226,481 3,438,494	2.16 2.16 2.16 0.45 0.32
(cost USD 8,255, TOTAL OTHER T (cost USD 8,255, Certificates of E France	ITRANSFERABLE SECURITIES 173) Deposit – 2.05%  Natixis S.A. (d)  Deutsche Bank AG  Norinchukin Bank	USD USD	0.186% 0.720% 0.250%	15/11/2021 08/11/2021 04/11/2021	8,280,795 8,280,795 8,280,795 1,720,196 1,226,481 3,438,494	2.16 2.16 2.16 0.45 0.32

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Commercial P	apers – 15.29%					
Australia						
1,557,00	National Australia Bank Ltd. <sup>(d)</sup>	USD	0.510%	24/05/2022	1,557,226	0.41
Canada						
	0 Bank of Nova Scotia <sup>(d)</sup>	USD	0.000%	11/05/2022	3,000,419	0.78
4,000,00	0 Toronto-Dominion Bank	USD	0.000%	26/04/2022	3,992,933	1.04
					6,993,352	1.82
France						
	Credit Agricole S.A. <sup>(d)</sup> LVMH Moet Hennessy Louis Vuitton S.E.	USD USD	0.130% 0.000%	01/09/2021 12/10/2021	3,000,088 3,997,945	0.78 1.04
4,000,00	C EVIVIT IVIOELTIETHESSY LOUIS VUILLOIT 3.E.	030		12/10/2021		1.82
					6,998,033	1.02
Germany						
4,000,00 3,500,00	0 KFW 0 Landesbank Hessen Thuringen	USD USD	0.000% 0.240%	25/01/2022 25/10/2021	3,995,805 3,501,237	1.04 0.91
3,300,00	C Landesbank Hessen Hunngen	000		25/10/2021	7,497,042	1.95
					7,497,042	1.95
Spain						
2,800,00	0 Banco Santander S.A.	USD	0.000%	06/07/2021	2,799,785	0.73
United Kingdon						
	Barclays Bank Plc.     Lloyds Bank Plc. <sup>(d)</sup>	USD USD	0.000% 0.000%	26/07/2021 02/08/2021	1,999,623 2,999,576	0.52 0.78
	NatWest Markets Plc.	USD	0.000%	18/01/2022	2,995,927	0.78
					7,995,126	2.08
United States 3,500,00	0 AT&T, Inc.	USD	0.000%	14/12/2021	3,496,014	0.91
2,500,00	0 Barclays Capital, Inc.	USD	0.000%	24/01/2022	2,496,469	0.65
	0 BAT International Finance Plc. <sup>(d)</sup>	USD	0.000%	22/10/2021	2,085,928	0.54
	BNG Bank NV     Enel Finance America LLC <sup>(d)</sup>	USD USD	0.000% 0.000%	31/01/2022 16/02/2022	2,996,693	0.78
	Enter Finance America ELC*     Entergy Corp.(d)	USD	0.000%	23/08/2021	2,993,796 2,998,666	0.78 0.78
	O Fidelity National Information Services, Inc. (d)	USD	0.000%	08/06/2021	499,979	0.13
	0 Fidelity National Information Services, Inc.	USD	0.000%	10/06/2021	999,951	0.26
1,000,00	Fidelity National Information Services, Inc. (d)	USD	0.000%	16/06/2021	999,927	0.26
	Honeywell International, Inc. (d)	USD	0.000%	20/05/2022	1,325,709	0.35
	Intercontinental Exchange, Inc.     UDR, Inc. (d)	USD USD	0.000% 0.000%	23/09/2021 16/07/2021	999,279 2,999,306	0.26 0.78
0,000,00	o obit, iiio.	005	0.00070	10/01/2021	24,891,717	6.48
TOTAL COMME	ERCIAL PAPERS				21,001,111	
(cost USD 58,7	09,837)				58,732,281	15.29
MARKET VALU (cost USD 385,	IE OF INVESTMENTS EXCLUDING DERIVATIVES 239,085)				389,065,333	101.30
Futures Contr	racts - 0.00%					
				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders' Equity
	AUD Australian Treasury Bonds 10YR Futures 15/06/2021		Long	1,837,160	7,645	0.00
	USD					
34	US Treasury Notes 10YR Futures 21/09/2021		Long	4,483,219	5,090	0.00
623	US Treasury Notes 2YR Futures 30/09/2021		Long	137,507,781	8,558	0.00
				141,991,000	13,648	0.00
UNREALISED (	GAIN ON FUTURES CONTRACTS				21,293	0.00

Currency   Sought   Currency   Sought   Currency   Sought   Sough   Sough   Sough   Sough   Sough   Sough	Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Loss USD	% o Shareholders Equity
Signate   15   Similare   15   Similare   15   Signate   15   Si	1		nds 10YR Futures 0	18/06/2021	L	.ong	206,777	(1,752)	(0.00
Canage   C	(189)		res 30/09/2021		9	hort	(23 402 039)	(4 211)	(0.00
NUMERALISED COST FUTURES CONTECTS		•		09/2021					(0.00
Private   Priv	UNREALISED	LOSS ON FUTURES CON	TRACTS				(26,298,914)		(0.00
March   Marc								(**,***)	(2122
USD		Amount		Amount			Maturi	ty Gain	% o Shareholders
EUR	Currency	Bought	Currency	Sold			Da	te USD	Equity
USD									0.02
Substitution   Subs									0.0° 0.03
Currency         Amount Bought Currency         Amount Bought Currency         Amount Sold         Mask bought Sold         Unrealised Sold         Currency Sold         Sold Sold         1 (1) (2) (2) (2) (2) (2) (2) (2) (2) (2) (2									0.00
Maturity   Maturity	UNREALISED	GAIN ON FORWARD CUR	RRENCY CONTRA					242,315	0.06
Supply   Supply								Unrealised	% o
USD   769,864   EUR   646,909   25066202   (17,478)	Currency		Currency						Shareholders Equity
Note								( ' '	(0.00) (0.00)
Market Value   Market Value   Market Value   Market Value   Market Value   Usb   Market Value   Usb							20,00,20	, ,	(0.00)
Market Value   Mark		•••							
Holdrings   Security Description   Securit	Options – U.U	JU%					Unrealised		% o
Superior   Fundamental   Fun	Holdings	Security Description					Gain/(Loss)		Shareholders Equity
4,340,000			ns						
1,900,000	4.340.		OR Swaption	Expires 19/08/2021	Strike 0.17		(7.518)	10.845	0.01
USD				·					0.00
1,640,000							(11,279)	15,668	0.01
Variety Options   EUR   Variety Options   EUR   Variety Options   EUR   Variety Options   EUR   Variety Options   EUR   Variety Options   EUR   Variety Options   EUR   Variety Options   Vari	1,640,		Swaption	Expires 18/11/2021	Strike 1.20		(2,396)	9,904	0.00
Written Options   EUR								25.572	0.01
A									
(4,340,000)	(4.040.4		OD 0	Fundament 40/00/0004	04-11 0.00		0.504	(4.000)	(0.00
1,900,000   Put 6 month EURIBOR Swaption   Expires 20/08/2021   Strike 0.02   1,567   (1,913)								2	(0.00 (0.00
C2,360,000   Put 6 month EURIBOR Swaption   Expires 18/11/2021   Strike 0.08   4,132   (8,839)									(0.00
TOTAL WRITTEN OPTIONS (cost USD (39,917))									(0.00
TOTAL WRITTEN OPTIONS (cost USD (39,917))	(2,360,0	000) Put 6 month EURIB	OR Swaption	Expires 18/11/2021	Strike 0.08	_			(0.01)
(cost USD (39,917))         (24,843)           TOTAL OPTIONS (cost USD (670))         729           Swap Contracts - 0.02%           Net Local Notional Amount         Pay         Receive         Currency         Maturity Date         Unrealised Gain Gain Park         Share Currency           Interest Rate Swaps         49,280,000         Floating (AUD 3 month BBSW)         Fixed 0.190%         AUD         22/02/2023         10,602         AUD         AUD         15/09/2024         3,898         40,890,000         Floating (CAD 3 month CDOR)         Fixed 0.804%         CAD         28/02/2023         20,374	TOTAL WRITT	TEN OPTIONS					15,074	(24,843)	(0.01)
Cost USD (670)								(24,843)	(0.01
Net Local Notional Amount         Pay         Receive         Currency         Maturity Date         Unrealised Gain Gain Gain Plant         Shard Maturity Date         Shard Sha								729	0.00
Net Local Notional Amount         Pay         Receive         Currency         Maturity Date         Unrealised Gain Gain Gain Plant         Shard Maturity Date         Shard Sha	Swan Contra	icts – 0.02%							
Amount         Pay         Receive         Currency         Maturity Date         USD           49,280,000 (6,680,000 Fixed 0.400%         Floating (AUD 3 month BBSW)         Fixed 0.190%         AUD         22/02/2023         10,602           6,680,000 Fixed 0.400%         Floating (AUD 3 month BBSW)         AUD         15/09/2024         3,898           40,890,000 Floating (CAD 3 month CDOR)         Fixed 0.804%         CAD         28/02/2023         20,374	Net Local								% o
Interest Rate Swaps		Pay		Receive		Currency	Maturity Date		Shareholders Equity
49,280,000       Floating (AUD 3 month BBSW)       Fixed 0.190%       AUD       22/02/2023       10,602         6,680,000       Fixed 0.400%       Floating (AUD 3 month BBSW)       AUD       15/09/2024       3,898         40,890,000       Floating (CAD 3 month CDOR)       Fixed 0.804%       CAD       28/02/2023       20,374						-	<u> </u>		• •
6,680,000 Fixed 0.400% Floating (AUD 3 month BBSW) AUD 15/09/2024 3,898 40,890,000 Floating (CAD 3 month CDOR) Fixed 0.804% CAD 28/02/2023 20,374	49,280.			Fixed 0.190%		AUD	22/02/2023	10,602	0.00
			,						0.00
51.980.000 Floating (CAD 3 month CDOR) Fixed 0.750% CAD 01/03/2023 23 225									0.01
4,300,000 Fixed 0.000% Floating (EUR 12 month ESTRO) EUR 16/06/2026 16,307			ntn CDOR)					23,225 16,307	0.01 0.00

Swap Contracts –	(Continued)
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Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% of Shareholders Equity
	Interest Rate Swaps – (Continued)					
1,430,000	Fixed 0.000%	Floating (GBP 1 month SONIA)	GBP	16/06/2026	1,268	0.00
5,260,000	Floating (USD 3 month LIBOR)	Fixed 0.250%	USD	15/09/2024	5,150	0.00
UNREALISED GAIN	N ON INTEREST RATE SWAPS				80,824	0.02
	Credit Default Swaps					
8,750,000	Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%	USD	20/06/2025	97,213	0.03
UNREALISED GAIN	ON CREDIT DEFAULT SWAPS				97,213	0.03
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				178,037	0.05
Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders' Equity
	Interest Rate Swaps					
29.800.000	Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	25/01/2024	(57,834)	(0.02)
8,720,000	Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	24/02/2024	(8,741)	(0.00)
10,260,000	Floating (CAD 3 month CDOR)	Fixed 0.700%	CAD	18/11/2023	(30,569)	(0.01)
61,360,000	Floating (SEK 3 month STIBOR)	Fixed 0.500%	SEK	16/06/2026	(3,087)	(0.00)
42,580,000	Fixed 0.275%	Floating (USD 3 month LIBOR)	USD	03/03/2023	(18,518)	(0.00)
	S ON INTEREST RATE SWAPS	,			(118,749)	(0.03)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(118,749)	(0.03)
MARKET VALUE O (cost USD 385,238,					389,358,537	101.38
OTHER ASSETS A	ND LIABILITIES				(5,308,148)	(1.38)
SHAREHOLDERS'	EQUITY				384,050,389	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	iding derivatives (cost USD 385,239,085)				389,065,333	101.30
Unrealised gain on futu					21,293	0.00
Unrealised loss on futu					(11,597)	(0.00)
Unrealised gain on forw					242,315	0.06
Unrealised loss on forw	-				(18,824)	(0.00)
	sed options (cost USD 39,247)				25,572	0.01
	options (cost USD (39,917))				(24,843)	(0.01)
Unrealised gain on swa					178,037	0.05
Unrealised loss on swa	•				(118,749)	(0.03)
Other Assets and Liabil	•				(5,308,148)	(1.38)
Shareholders' Equ	16.				384,050,389	100.00

The Futures Commission Merchant was Credit Suisse Securities (USA) LLC.

The counterparties for forward currency contracts were Bank of America N.A., JP Morgan Chase Bank N.A., State Street Bank & Trust and UBS AG.

The counterparties for options contracts were Bank of America N.A., BNP Paribas S.A. and Citibank N.A.

The counterparty for swap contracts was Credit Suisse.

The maximum individual counterparty exposure as at 31 May 2021 is 0.05% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (e) This security has a step up coupon which moves to the second rate at a set date in the future.
- (f) A related party to Goldman Sachs Funds.
- $^{(g)}\,$  The yield for this fund as at 31 May 2021 was 0.064%.
- (h) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

Holdings	s	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transfe	erable se	curities admitted to an official exchange listing					
	- 51.39%	, •					
Austria	200.000	Erste Group Bank AG <sup>(c)</sup>	EUR	6.500%	Perp.	273,556	0.11
Bermud							
Dermuo		IHS Markit Ltd.	USD	3.625%	01/05/2024	161,390	0.06
	125,000	IHS Markit Ltd.	USD	4.250%	01/05/2029	142,496	0.06
						303,886	0.12
Canada							
		Canadian Pacific Railway Co. Suncor Energy, Inc.	USD USD	2.050% 2.800%	05/03/2030 15/05/2023	24,531 1,382,372	0.01 0.54
		Suncor Energy, Inc.	USD	3.100%	15/05/2025	134,547	0.05
						1,541,450	0.60
Croatia						,,,,,,,	
Orouna	100,000	Croatia Government International Bond	EUR	1.500%	17/06/2031	126,255	0.05
Indones	sia						
		Indonesia Government International Bond	EUR	2.150%	18/07/2024	129,210	0.05
	200,000	Indonesia Government International Bond	USD	3.350%	12/03/2071	198,250	0.08
						327,460	0.13
Ireland	175 000	Agrican Iroland Capital DAC Via Agrican Clobal Aviation Trust	USD	4.875%	16/01/2024	101 025	0.07
		AerCap Ireland Capital DAC Via AerCap Global Aviation Trust GE Capital International Funding Co. Unlimited Co.	USD	3.373%	15/11/2025	191,035 273,295	0.07
		Steris Irish Financial Co. Unlimited Co.	USD	2.700%	15/03/2031	477,318	0.18
						941,648	0.36
Japan							
		Japan Government CPI Linked Bond—Series 24	JPY	0.100%	10/03/2029	994,554	0.39
		Japan Treasury Discount Bill—Series 986 Japan Treasury Discount Bill—Series 992	JPY JPY	(0.176%) (0.131%)	19/07/2021 10/08/2021	4,800,934 7,061,444	1.87 2.74
110		Mitsubishi UFJ Financial Group, Inc.	USD	3.751%	18/07/2039	221,846	0.08
						13,078,778	5.08
Jersey							
	200,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	198,500	0.08
Luxemb	-						
		DH Europe Finance II SARL DH Europe Finance II SARL	USD USD	2.200% 3.250%	15/11/2024 15/11/2039	131,250 104,118	0.05 0.04
	100,000	Dir Lurope i mance ii SARL	030	3.230 /6	13/11/2039		
						235,368	0.09
Mexico	200 000	Mexico City Airport Trust	USD	3.875%	30/04/2028	205,000	0.08
		Mexico Government International Bond	USD	3.250%	16/04/2030	206,243	0.08
	200,000	Mexico Government International Bond	USD	2.659%	24/05/2031	194,212	0.08
	200,000	Mexico Government International Bond	USD	3.771%	24/05/2061	183,127	0.07
						788,582	0.31
Netherla		(0)			_		
	,	ABN AMRO Bank NV <sup>(c)</sup> Lukoil Securities BV	EUR USD	4.375% 3.875%	Perp. 06/05/2030	261,259 210,937	0.10 0.08
	,	Prosus NV	USD	3.832%	08/02/2051	184,313	0.00
						656,509	0.25
Peru							
	10,000	Peruvian Government International Bond	USD	2.783%	23/01/2031	10,021	0.01
	-	Peruvian Government International Bond Peruvian Government International Bond	USD USD	2.780% 3.230%	01/12/2060 28/07/2121	8,340 24,918	0.00 0.01
	30,000	retuvian Government international bond	03D	3.230%	26/07/2121		
						43,279	0.02
Qatar	200,000	Qatar Government International Bond	USD	4.500%	23/04/2028	236,000	0.09
Romani		Pomanian Covernment International Pond	EUR	2 000%	28/04/2022	9E 40e	0.02
C:	10,000	Romanian Government International Bond	EUR	2.000%	28/01/2032	85,496	0.03
Spain	200,000	Banco Santander S.A.	USD	2.746%	28/05/2025	211,976	0.08
	•						

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds – (Contir	nued)					
Spain – (Continue	· ·					
	Banco Santander S.A.	USD	4.250%	11/04/2027	450,936	0.18
	Banco Santander S.A.	USD	3.306%	27/06/2029	214,944	0.08
1,350,000 150.000	Telefonica Emisiones S.A. Telefonica Emisiones S.A.	USD USD	4.570% 4.665%	27/04/2023 06/03/2038	1,452,964 171,549	0.56 0.07
100,000		002		00/00/2000	2,502,369	0.97
Switzerland					2,002,000	0.07
	Credit Suisse Group AG	USD	4.550%	17/04/2026	283,360	0.11
United Arab Emira						
	Abu Dhabi Cavernment International Band	USD	4.600%	02/11/2047	314,083	0.12
	Abu Dhabi Government International Bond Abu Dhabi Government International Bond	USD USD	3.125% 4.125%	11/10/2027 11/10/2047	229,920 245,437	0.09
210,000	And Dilabi Government international bond	000	7.12570	11/10/2047	789,440	0.31
United Kingdom					709,440	0.51
United Kingdom 250,000	Barclays Plc. <sup>(c)</sup>	USD	4.610%	15/02/2023	257,360	0.10
225,000	Barclays Plc. (c)	USD	2.852%	07/05/2026	238,138	0.09
200,000		USD	3.250%	25/02/2030	199,178	0.08
	HSBC Holdings Plc. (c)	USD	3.803%	11/03/2025	1,487,021	0.58
	HSBC Holdings Plc. (c)	USD	1.645%	18/04/2026	330,580	0.13
	Nationwide Building Society 144A <sup>(c)(d)</sup>	USD	3.960%	18/07/2030	416,104	0.16
	Natwest Group Plc. (c)	USD	3.498%	15/05/2023	205,842	30.0
	Natwest Group Plc. (c) Natwest Group Plc. (c)	USD USD	4.269% 3.754%	22/03/2025 01/11/2029	218,190 267,812	0.09
200,000					3,620,225	1.41
United States						
450,000	AbbVie, Inc.	USD	3.200%	14/05/2026	488,754	0.19
175,000	AbbVie, Inc.	USD	4.300%	14/05/2036	203,842	0.08
100,000	AbbVie, Inc.	USD	4.700%	14/05/2045	120,592	0.05
	Air Lease Corp.	USD	2.300%	01/02/2025	154,897	0.06
	Air Lease Corp.	USD	3.375%	01/07/2025	134,174	0.05
	Air Lease Corp.	USD	2.875%	15/01/2026	130,824	0.05
	Air Lease Corp. Alexandria Real Estate Equities, Inc.	USD USD	3.750% 3.800%	01/06/2026 15/04/2026	135,514 725,588	0.05 0.28
	Alexandria Real Estate Equities, Inc.	USD	3.375%	15/08/2031	80,691	0.03
	Ally Financial, Inc.	USD	1.450%	02/10/2023	76,223	0.03
	Ameren Corp.	USD	3.500%	15/01/2031	27,130	0.01
	American Campus Communities Operating Partnership LP	USD	3.750%	15/04/2023	78,891	0.03
40,000	American Express Co.	USD	2.500%	30/07/2024	42,455	0.02
25,000	American Homes 4 Rent LP	USD	4.900%	15/02/2029	28,887	0.01
50,000	American International Group, Inc.	USD	4.875%	01/06/2022	52,273	0.02
	American International Group, Inc.	USD	4.125%	15/02/2024	27,346	0.01
	American International Group, Inc.	USD	3.900%	01/04/2026	167,470	0.07
	American International Group, Inc.	USD	4.200%	01/04/2028	227,660	0.09
	American International Group, Inc.	USD	3.400%	30/06/2030 15/05/2024	81,108	0.03
150,000	American Tower Corp. American Tower Corp.	USD USD	3.375% 2.400%	15/03/2025	161,200 130,830	0.06
	Anheuser-Busch Cos., LLC Via Anheuser-Busch InBev Worldwide, Inc.	USD	4.900%	01/02/2046	361,305	0.14
	Anheuser-Busch InBev Finance, Inc.	USD	4.700%	01/02/2036	89,468	0.04
	Anheuser-Busch InBev Finance, Inc.	USD	4.900%	01/02/2046	180,021	0.07
	Anheuser-Busch InBev Worldwide, Inc.	USD	4.750%	23/01/2029	29,501	0.01
25,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.950%	15/01/2042	30,511	0.01
200,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600%	15/04/2048	232,056	0.09
725,000	Anheuser-Busch InBev Worldwide, Inc.	USD	5.550%	23/01/2049	948,662	0.37
75,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500%	01/06/2050	86,827	0.03
	AT&T, Inc.	USD	2.300%	01/06/2027	492,109	0.19
	AT&T, Inc.	USD	1.650%	01/02/2028	24,642	0.01
	AT&T, Inc.	USD	4.350%	01/03/2029	286,050	0.11
	AT&T, Inc.	USD	2.750%	01/06/2031	101,379	0.04
	AT&T, Inc.	USD	4.900%	15/08/2037	108,242	0.04
	AT&T, Inc.	USD	4.850%	01/03/2039	224,390	0.09
1,050,000	AT&T, Inc.	USD USD	3.500% 5.150%	01/06/2041 15/11/2046	100,909 1,296,970	0.04 0.50
	AT&T, Inc.	USD	5.150%	15/02/2050	61,935	0.02
	AT&T, Inc.	USD	3.650%	01/06/2051	75,035	0.02
	At At, Inc. AutoNation, Inc.	USD	4.750%	01/06/2030	88,222	0.03
	, tator tation, IIIO.	000			50,222	0.00
	Avangrid, Inc.	USD	3.200%	15/04/2025	80,800	0.03

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Contin	· ·					
United States – (C	Continued) Bank of America Corp.—Series L	USD	4.183%	25/11/2027	1,942,591	0.76
	BAT Capital Corp.	USD	2.259%	25/03/2028	172,335	0.07
	BAT Capital Corp.	USD	4.758%	06/09/2049	25,683	0.01
	Becton Dickinson and Co.	USD	2.894%	06/06/2022	196,662	0.08
	Becton Dickinson and Co.	USD	3.363%	06/06/2024	134,554	0.05
	Becton Dickinson and Co.	USD	2.823%	20/05/2030	103,594	0.04
	Becton Dickinson and Co. Boeing Co.	USD	4.669%	06/06/2047	359,805	0.14
	Boeing Co. Boeing Co.	USD USD	3.450% 5.805%	01/11/2028 01/05/2050	1,477,728 96,790	0.57 0.04
	BP Capital Markets America, Inc.	USD	3.224%	14/04/2024	107,336	0.04
	Bristol-Myers Squibb Co.	USD	3.250%	01/08/2042	211,132	0.08
75,000	Burlington Northern Santa Fe LLC	USD	4.050%	15/06/2048	86,743	0.03
	Capital One Financial Corp.	USD	3.300%	30/10/2024	102,912	0.04
	CenterPoint Energy, Inc.	USD	2.950%	01/03/2030	52,104	0.02
	Cigna Corp.	USD	4.125%	15/11/2025	310,101	0.12
	Cigna Corp. Citigroup, Inc.	USD USD	3.400% 4.600%	15/03/2050 09/03/2026	175,514 229,304	0.07 0.09
	Citigroup, Inc.	USD	3.400%	01/05/2026	165,034	0.09
	Citigroup, Inc.	USD	4.450%	29/09/2027	400,134	0.16
	Citigroup, Inc.	USD	4.125%	25/07/2028	112,550	0.04
	Constellation Brands, Inc.	USD	4.400%	15/11/2025	113,684	0.04
50,000	Constellation Brands, Inc.	USD	3.700%	06/12/2026	55,598	0.02
	Constellation Brands, Inc.	USD	3.150%	01/08/2029	79,648	0.03
	Continental Resources, Inc.	USD	4.500%	15/04/2023	63,821	0.03
	Crown Castle International Corp.	USD	3.150%	15/07/2023	263,550	0.10
	Crown Castle International Corp.	USD	4.150%	01/07/2050	27,279	0.01
	CubeSmart LP CVS Health Corp.	USD USD	4.000% 2.625%	15/11/2025 15/08/2024	221,412 950,705	0.09 0.37
	CVS Health Corp.	USD	3.875%	20/07/2025	249,581	0.10
	CVS Health Corp.	USD	4.780%	25/03/2038	59,780	0.02
	CVS Health Corp.	USD	5.125%	20/07/2045	31,335	0.01
150,000	CVS Health Corp.	USD	4.250%	01/04/2050	170,650	0.07
	Devon Energy Corp.	USD	5.850%	15/12/2025	835,964	0.33
	Discover Financial Services	USD	3.750%	04/03/2025	136,752	0.05
	Dominion Energy, Inc. (e)	USD	3.071%	15/08/2024	159,994	0.06
	Dominion Energy, Inc.—Series C	USD	3.375%	01/04/2030	53,960	0.02
	Duke Energy Corp. Duke Realty LP	USD USD	3.150% 1.750%	15/08/2027 01/07/2030	515,916 71,034	0.20 0.03
	DuPont de Nemours, Inc.	USD	4.205%	15/11/2023	81,589	0.03
	DuPont de Nemours, Inc.	USD	4.493%	15/11/2025	85,543	0.03
	DuPont de Nemours, Inc.	USD	5.419%	15/11/2048	33,323	0.01
40,000	Ecolab, Inc.	USD	3.950%	01/12/2047	46,363	0.02
	Elanco Animal Health, Inc.	USD	4.662%	27/08/2021	151,409	0.06
	Energy Transfer LP	USD	4.250%	01/04/2024	54,172	0.02
	Energy Transfer LP	USD	2.900%	15/05/2025	131,737	0.05
	Energy Transfer LP	USD USD	5.300% 5.250%	15/04/2047 15/04/2029	55,810 145,655	0.02 0.06
	Energy Transfer Operating LP Entergy Corp.	USD	2.950%	01/09/2026	107,138	0.04
	Essex Portfolio LP	USD	3.000%	15/01/2030	77,824	0.03
	FedEx Corp.	USD	5.250%	15/05/2050	98,482	0.04
175,000	FirstEnergy Corp.	USD	2.650%	01/03/2030	171,733	0.07
75,000	FirstEnergy Corp.—Series B	USD	2.250%	01/09/2030	71,112	0.03
	Florida Power & Light Co.	USD	4.125%	01/02/2042	267,095	0.10
	General Electric Co.	USD	2.700%	09/10/2022	25,796	0.01
	General Electric Co.	USD	3.450%	01/05/2027	27,508	0.01
	General Electric Co. General Electric Co.	USD USD	3.625% 5.875%	01/05/2030 14/01/2038	54,945 862,394	0.02 0.34
	General Electric Co.	USD	4.250%	01/05/2040	56,739	0.02
125,000		USD	5.400%	02/10/2023	138,306	0.05
	General Motors Co.	USD	4.000%	01/04/2025	27,535	0.01
50,000	General Motors Financial Co., Inc.	USD	4.300%	13/07/2025	55,508	0.02
	General Motors Financial Co., Inc.	USD	5.650%	17/01/2029	30,245	0.01
	Global Payments, Inc.	USD	2.650%	15/02/2025	1,029,610	0.40
	Global Payments, Inc.	USD	3.200%	15/08/2029	26,386	0.01
	Healthcare Realty Trust, Inc.	USD	2.050%	15/03/2031	47,777	0.02
	Hewlett Packard Enterprise Co. Hewlett Packard Enterprise Co.	USD USD	4.450% 4.900%	02/10/2023 15/10/2025	353,012 256,986	0.14 0.10
	Hewlett Packard Enterprise Co.  Hewlett Packard Enterprise Co.	USD	6.350%	15/10/2025	79,388	0.10
	Home Depot, Inc.	USD	3.900%	06/12/2028	57,493	0.03
	Huntsman International LLC	USD	5.125%	15/11/2022	105,062	0.04
	Huntsman International LLC	USD	2.950%	15/06/2031	100,399	0.04

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C						
	Intercontinental Exchange, Inc.	USD	3.000%	15/06/2050	94,838	0.04
	ITC Holdings Corp.	USD	3.350%	15/11/2027	191,289	0.07
	J M Smucker Co.	USD	2.375%	15/03/2030	50,272	0.02
	JPMorgan Chase & Co. JPMorgan Chase & Co. <sup>(c)</sup>	USD USD	3.625% 3.509%	01/12/2027 23/01/2029	220,842 109,659	0.09 0.04
	Keurig Dr Pepper, Inc.	USD	5.085%	25/05/2048	31,997	0.04
	Keysight Technologies, Inc.	USD	3.000%	30/10/2029	78,317	0.03
	Kinder Morgan Energy Partners LP	USD	3.450%	15/02/2023	208,698	0.08
	Lowe's Cos., Inc.	USD	1.700%	15/10/2030	165,636	0.06
350,000	Lowe's Cos., Inc.	USD	3.000%	15/10/2050	330,438	0.13
175,000	Marathon Petroleum Corp.	USD	4.500%	01/05/2023	187,386	0.07
50,000	Marathon Petroleum Corp.	USD	3.625%	15/09/2024	54,093	0.02
	Marsh & McLennan Cos., Inc.	USD	4.375%	15/03/2029	262,561	0.10
	Masco Corp.	USD	1.500%	15/02/2028	510,473	0.20
	Mastercard, Inc.	USD	3.300%	26/03/2027	443,916	0.17
	McDonald's Corp.	USD USD	4.450% 4.200%	01/09/2048 01/04/2050	29,554 28,903	0.01 0.01
	McDonald's Corp. Mid-America Apartments LP	USD	1.700%	15/02/2031	69,989	0.01
	Morgan Stanley	USD	4.875%	01/11/2022	106,192	0.03
	Morgan Stanley	USD	3.700%	23/10/2024	439,524	0.17
25,000	•	USD	4.000%	23/07/2025	27,969	0.01
	Morgan Stanley	USD	3.950%	23/04/2027	1,828,840	0.71
	Morgan Stanley <sup>(c)</sup>	USD	1.794%	13/02/2032	165,445	0.06
50,000	Morgan Stanley—Series F	USD	3.875%	29/04/2024	54,612	0.02
150,000	MPLX LP	USD	2.650%	15/08/2030	149,299	0.06
250,000	MPLX LP	USD	4.500%	15/04/2038	277,620	0.11
	MPLX LP	USD	5.500%	15/02/2049	62,207	0.02
	National Retail Properties, Inc.	USD	3.900%	15/06/2024	76,021	0.03
	National Retail Properties, Inc.	USD	4.000%	15/11/2025	166,638	0.07
•	NiSource, Inc.	USD	3.490%	15/05/2027	275,625	0.11
	NiSource, Inc.	USD USD	3.600% 2.900%	01/05/2030	27,437	0.01 0.09
	Occidental Petroleum Corp. Oracle Corp.	USD	2.900%	15/08/2024 25/03/2031	225,281 1,024,990	0.40
	Oracle Corp.	USD	3.600%	01/04/2040	76,736	0.40
	Oracle Corp.	USD	3.850%	01/04/2060	100,591	0.04
	Ovintiv Exploration, Inc.	USD	5.625%	01/07/2024	222,854	0.09
	Pacific Gas and Electric Co.	USD	2.100%	01/08/2027	72,347	0.03
75,000	Pacific Gas and Electric Co.	USD	2.500%	01/02/2031	69,454	0.03
25,000	Pacific Gas and Electric Co.	USD	3.300%	01/08/2040	22,085	0.01
50,000	Pacific Gas and Electric Co.	USD	3.500%	01/08/2050	43,267	0.02
	PayPal Holdings, Inc.	USD	2.650%	01/10/2026	214,166	0.08
	Pfizer, Inc.	USD	2.625%	01/04/2030	52,660	0.02
	Phillips 66	USD	3.700%	06/04/2023	105,900	0.04
	Phillips 66	USD	3.850%	09/04/2025	27,614	0.01
	Phillips 66	USD USD	1.300%	15/02/2026	50,249 102,576	0.02 0.04
	Progress Energy, Inc. Raymond James Financial, Inc.	USD	7.000% 4.650%	30/10/2031 01/04/2030	29,643	0.04
	Regency Centers LP	USD	2.950%	15/09/2029	517,945	0.20
	Republic Services, Inc.	USD	2.500%	15/08/2024	132,032	0.05
	Republic Services, Inc.	USD	1.750%	15/02/2032	163,613	0.06
	ServiceNow, Inc.	USD	1.400%	01/09/2030	664,854	0.26
	Sherwin-Williams Co.	USD	3.450%	01/06/2027	82,848	0.03
400,000	Sherwin-Williams Co.	USD	2.950%	15/08/2029	424,500	0.17
75,000	Southern California Edison Co.—Series A	USD	4.200%	01/03/2029	84,053	0.03
250,000	Southern Co.	USD	3.250%	01/07/2026	271,692	0.11
	Spirit Realty LP	USD	3.400%	15/01/2030	183,788	0.07
	Stanley Black & Decker, Inc.	USD	4.250%	15/11/2028	549,333	0.21
	Stryker Corp.	USD	1.950%	15/06/2030	559,630	0.22
	Sysco Corp.	USD	6.600%	01/04/2050	75,626	0.03
	Thermo Fisher Scientific, Inc.	USD	4.497%	25/03/2030	382,882	0.15
	Thermo Fisher Scientific, Inc.	USD	4.100%	15/08/2047	29,112	0.01
	T-Mobile USA, Inc. T-Mobile USA, Inc.	USD USD	3.500% 1.500%	15/04/2025 15/02/2026	162,942 100,346	0.06 0.04
	T-Mobile USA, Inc.	USD	3.750%	15/02/2026	82,649	0.04
	T-Mobile USA, Inc.	USD	2.050%	15/02/2028	299,196	0.12
	T-Mobile USA, Inc.	USD	3.875%	15/04/2030	218,824	0.09
	Tyson Foods, Inc.	USD	3.900%	28/09/2023	107,685	0.04
	UDR, Inc.	USD	2.100%	01/08/2032	47,207	0.02
	United States Treasury Bond	USD	0.750%	31/03/2026	1,458,517	0.57
	United States Treasury Note/Bond	USD	0.125%	31/01/2023	9,731,710	3.78
14,650,000	United States Treasury Note/Bond	USD	0.125%	28/02/2023	14,650,572	5.70

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	· ·					
United States – (C		1100	0.0500/	45/05/0004	44.007.070	5.70
	United States Treasury Note/Bond United States Treasury Note/Bond	USD USD	0.250% 0.250%	15/05/2024	14,897,270	5.79 1.76
	United States Treasury Note/Bond	USD	0.250%	31/10/2025 31/05/2026	4,515,008 2.832.211	1.76
	United States Treasury Note/Bond	USD	1.250%	31/03/2028	1,511,770	0.59
	United States Treasury Note/Bond	USD	2.875%	15/05/2028	321,560	0.13
	United States Treasury Note/Bond	USD	1.244%	31/05/2028	2,817,136	1.10
	United States Treasury Note/Bond	USD	2.875%	15/08/2028	1,519,844	0.59
840,000	United States Treasury Note/Bond	USD	4.375%	15/11/2039	1,139,053	0.44
750,000	United States Treasury Note/Bond	USD	3.375%	15/11/2048	921,328	0.36
4,170,000	United States Treasury Note/Bond	USD	2.375%	15/11/2049	4,251,120	1.65
	Valero Energy Corp.	USD	2.700%	15/04/2023	156,184	0.06
	Ventas Realty LP	USD	3.500%	01/02/2025	162,679	0.06
	VEREIT Operating Partnership LP	USD	4.625%	01/11/2025	199,099	0.08
	VEREIT Operating Partnership LP	USD	2.850%	15/12/2032	102,051	0.04
	Verizon Communications, Inc.	USD	2.100%	22/03/2028	2,210,673	0.86
	Verizon Communications, Inc.	USD	3.150%	22/03/2030	106,308	0.04
	Verizon Communications, Inc.	USD	2.550%	21/03/2031	226,404	0.09
	Verizon Communications, Inc.	USD USD	5.250%	16/03/2037	989,388	0.39 0.11
	Verizon Communications, Inc. Verizon Communications, Inc.	USD	4.812% 4.862%	15/03/2039 21/08/2046	276,248 124,211	0.11
8.000		USD	5.012%	15/04/2049	10,149	0.00
80,000		USD	2.987%	30/10/2056	71,407	0.03
	Virginia Electric and Power Co.	USD	2.450%	15/12/2050	110,349	0.04
	Visa, Inc.	USD	2.050%	15/04/2030	25,345	0.01
	Walmart, Inc.	USD	4.050%	29/06/2048	90,634	0.04
	Waste Management, Inc.	USD	1.150%	15/03/2028	433,966	0.17
	Wells Fargo & Co.	USD	3.750%	24/01/2024	86,577	0.03
	Wells Fargo & Co.	USD	3.000%	23/10/2026	325,380	0.13
	Wells Fargo & Co.	USD	4.300%	22/07/2027	343,089	0.13
100,000	Western Midstream Operating LP	USD	4.350%	01/02/2025	104,500	0.04
50,000	Western Midstream Operating LP	USD	3.950%	01/06/2025	52,000	0.02
25,000	Western Midstream Operating LP	USD	5.450%	01/04/2044	25,938	0.01
130,000	Williams Cos., Inc.	USD	3.600%	15/03/2022	132,655	0.05
175,000	Williams Cos., Inc.	USD	4.000%	15/09/2025	194,693	0.08
	WP Carey, Inc.	USD	4.600%	01/04/2024	38,428	0.02
	WP Carey, Inc.	USD	4.000%	01/02/2025	38,208	0.02
	WP Carey, Inc.	USD	3.850%	15/07/2029	54,855	0.02
	WP Carey, Inc.	USD	2.400%	01/02/2031	48,940	0.02
	Zimmer Biomet Holdings, Inc.	USD	3.550%	20/03/2030	542,290	0.21
275,000	Zoetis, Inc.	USD	2.000%	15/05/2030	269,041	0.11
TOTAL BONDS					106,149,556	41.27
(cost USD 131,53	0,915)				132,181,717	51.39
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Mutual Funds –	9.49%					
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Cla	ss) <sup>(f)(g)</sup>			24,399,321	9.49
(cost USD 24,399					24,399,321	9.49
TOTAL TRANSFE (cost USD 155,93	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LIST (0,236)	NG			156,581,038	60.88
					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Transferable se Bonds – 17.34% Australia	curities dealt in another regulated market					
50,000	Westpac Banking Corp. (c)	USD	4.110%	24/07/2034	54,274	0.02
300,000	Bacardi Ltd. 144A <sup>(d)</sup>	USD	5.300%	15/05/2048	379,596	0.15
Canada 50,000	Teck Resources Ltd.	USD	3.900%	15/07/2030	53,471	0.02

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
Cayman Islands	A		4.0500/	45/04/0000	400.007	0.07
	Avolon Holdings Funding Ltd. 144A <sup>(d)</sup> XLIT Ltd.	USD USD	4.250% 4.450%	15/04/2026 31/03/2025	188,667 282,000	0.07 0.11
200,000	7.2.1.2.0.	002		0 1/00/2020	470,667	0.18
France						
	BNP Paribas S.A. 144A <sup>(d)</sup>	USD	3.500%	01/03/2023	263,350	0.10
	BNP Paribas S.A. 144A <sup>(d)</sup> BNP Paribas S.A. 144A <sup>(c)(d)</sup>	USD USD	3.375% 1.323%	09/01/2025 13/01/2027	215,954 370,867	0.08 0.14
	BPCE S.A. 144A <sup>(d)</sup>	USD	4.000%	12/09/2023	269,385	0.14
	BPCE S.A. 144A <sup>(c)(d)</sup>	USD	2.277%	20/01/2032	242,843	0.10
1,075,000	Credit Agricole S.A. 144A <sup>(c)(d)</sup>	USD	1.907%	16/06/2026	1,100,284	0.43
					2,462,683	0.96
Germany						
	Deutsche Bank AG <sup>(c)</sup>	USD	2.222%	18/09/2024	205,570	0.08
	Deutsche Bank AG <sup>(c)</sup> Deutsche Bank AG <sup>(c)</sup>	USD USD	2.129% 3.035%	24/11/2026 28/05/2032	152,513 255,010	0.06 0.10
200,000	Soudono Bankino	005		20/00/2002	613,093	0.24
Guerneov					010,000	0.24
100,000	Amdocs Ltd.	USD	2.538%	15/06/2030	98,448	0.04
Hong Kong 200.000	AIA Group Ltd. 144A <sup>(d)</sup>	USD	3.900%	06/04/2028	222,174	0.08
Japan	·					
205,000	Takeda Pharmaceutical Co., Ltd.	USD	2.050%	31/03/2030	200,008	0.08
Netherlands 300,000	ING Groep NV 144A <sup>(c)(d)</sup>	USD	1.400%	01/07/2026	302,253	0.12
Supranationals						
	Broadcom Corp. Via Broadcom Cayman Finance Ltd.	USD	3.125%	15/01/2025	294,214	0.12
	Broadcom Corp. Via Broadcom Cayman Finance Ltd.  NXP BV Via NXP Funding LLC Via NXP USA, Inc. 144A <sup>(d)</sup>	USD USD	3.875%	15/01/2027	522,329	0.20
	NXP BV Via NXP Funding LLC Via NXP USA, Inc. 144A <sup>(d)</sup>	USD	3.400% 2.500%	01/05/2030 11/05/2031	80,890 176,388	0.03 0.07
					1,073,821	0.42
Switzerland 250,000	Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	4.194%	01/04/2031	277,757	0.11
United Kingdom						
	Royalty Pharma Plc. 144A <sup>(d)</sup>	USD	1.200%	02/09/2025	99,345	0.04
200,000	Weir Group Plc. 144A <sup>(d)</sup>	USD	2.200%	13/05/2026	200,778	0.07
					300,123	0.11
United States 650 000	7-Eleven, Inc. 144A <sup>(d)</sup>	USD	1.300%	10/02/2028	627,354	0.24
	AbbVie, Inc.	USD	4.050%	21/11/2039	168,822	0.07
100,000	Adobe, Inc.	USD	2.150%	01/02/2027	105,119	0.04
	Adventist Health System	USD	2.952%	01/03/2029	41,949	0.02
	Alliant Energy Finance LLC 144A <sup>(d)</sup> Amazon.com, Inc.	USD USD	3.750% 4.800%	15/06/2023 05/12/2034	79,581 411,388	0.03 0.16
	Amazon.com, Inc.	USD	3.875%	22/08/2037	172,657	0.10
	American Electric Power Co., Inc.	USD	2.300%	01/03/2030	49,633	0.02
75,000	American Express Co.—Series C <sup>(c)</sup>	USD	3.469%	Perp.	75,469	0.03
	Apple, Inc.	USD	2.450%	04/08/2026	266,622	0.10
	Arch Capital Finance LLC AT&T, Inc. 144A <sup>(d)</sup>	USD USD	4.011% 2.550%	15/12/2026 01/12/2033	311,567 395,336	0.12
	AT&T, Inc. 144A <sup>(d)</sup>	USD	3.500%	15/09/2053	23,860	0.15 0.01
	Aviation Capital Group LLC 144A <sup>(d)</sup>	USD	1.950%	30/01/2026	124,314	0.05
175,000	Bank of America Corp. (c)	USD	3.864%	23/07/2024	187,369	0.07
	Bank of America Corp. (c)	USD	3.593%	21/07/2028	137,830	0.05
	Bank of America Corp. (c) Bank of America Corp. (c)	USD USD	2.884%	22/10/2030 13/02/2031	104,074	0.04 0.01
	Bank of America Corp. (*)  Bank of America Corp. (c)	USD	2.496% 2.592%	29/04/2031	25,196 127,167	0.01
	Bank of America Corp.(c)	USD	1.898%	23/07/2031	287,055	0.03
	Bank of America Corp.(c)	USD	1.922%	24/10/2031	335,006	0.13
	Banner Health	USD	2.338%	01/01/2030	232,304	0.09
	Bay Area Toll Authority	USD	1.633%	01/04/2028	50,575	0.02
	Bayer US Finance II LLC 144A <sup>(d)</sup> Baylor Scott & White Holdings—Series 2021	USD USD	3.875% 1.777%	15/12/2023 15/11/2030	403,575 77,230	0.16 0.03
00,000	Say. S. Sesti & Frinte Heldings - Colleg 2021	000	1.777	13/11/2030	77,200	0.03

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C						
	Berry Global, Inc. 144A <sup>(d)</sup>	USD	1.570%	15/01/2026	801,184	0.31
•	Boeing Co.	USD	3.625%	01/03/2048	23,948	0.01
	Bristol-Myers Squibb Co. Broadcom, Inc.	USD USD	4.250% 4.700%	26/10/2049 15/04/2025	30,130 310,186	0.01 0.12
	Broadcom, Inc.	USD	4.250%	15/04/2026	112,093	0.04
	Broadcom, Inc. 144A <sup>(d)</sup>	USD	3.500%	15/02/2041	121,042	0.05
30,000	California Statewide Communities Development Authority	USD	1.877%	01/02/2031	28,817	0.01
	Carrier Global Corp.	USD	2.493%	15/02/2027	367,762	0.14
	Carrier Global Corp.—Series WI	USD	2.722%	15/02/2030	154,201	0.06
	Charter Communications Operating LLC Via Charter Communications Operating Capital	USD	4.908%	23/07/2025	796,068	0.31
	Charter Communications Operating LLC Via Charter Communications Operating Capital Charter Communications Operating LLC Via Charter Communications	USD	3.750%	15/02/2028	1,279,140	0.50
30,000	Operating Capital	USD	5.375%	01/04/2038	59,572	0.02
250,000	CIT Bank NA <sup>(c)</sup>	USD	2.969%	27/09/2025	264,145	0.10
1,150,000	Citigroup, Inc. (c)	USD	3.668%	24/07/2028	1,271,877	0.50
75,000	Citigroup, Inc. (c)	USD	2.976%	05/11/2030	78,513	0.03
	City & County of Denver Co. Airport System Revenue	USD	2.137%	15/11/2029	663,790	0.26
	City of Houston TX Airport System Revenue	USD	2.235%	01/07/2029	636,268	0.25
	City of Los Angeles Department of Airports	USD	1.513%	15/05/2029 01/08/2027	715,918	0.28
	City of New York NY "D"  City of San Francisco CA Public Utilities Commission Water Revenue "B"	USD USD	1.396% 6.000%	01/11/2040	646,441 272,225	0.25 0.11
•	City of Tucson AZ	USD	1.932%	01/07/2031	48,989	0.02
	Comcast Corp.	USD	3.700%	15/04/2024	108,945	0.04
	Comcast Corp.	USD	3.950%	15/10/2025	112,343	0.04
250,000	Comcast Corp.	USD	3.150%	01/03/2026	272,895	0.11
	Comcast Corp.	USD	3.300%	01/02/2027	74,827	0.03
	Comcast Corp.	USD	3.150%	15/02/2028	108,802	0.04
•	Comcast Corp.	USD	4.150%	15/10/2028	230,664	0.09
	Comcast Corp. Comcast Corp.	USD USD	4.250%	15/10/2030	87,065	0.03 0.01
	Comcast Corp.	USD	3.750% 3.400%	01/04/2040 15/07/2046	27,502 181,062	0.07
	Comcast Corp.	USD	4.700%	15/10/2048	31,146	0.01
	CommonSpirit Health	USD	3.910%	01/10/2050	179,297	0.07
100,000	Constellation Brands, Inc.	USD	3.600%	15/02/2028	110,052	0.04
	CoStar Group, Inc. 144A <sup>(d)</sup>	USD	2.800%	15/07/2030	474,286	0.19
	Dell International LLC Via EMC Corp. 144A <sup>(d)</sup>	USD	5.450%	15/06/2023	244,957	0.10
	Dell International LLC Via EMC Corp. 144A <sup>(d)</sup>	USD USD	5.850%	15/07/2025	58,646	0.02
	Dell International LLC Via EMC Corp. 144A <sup>(d)</sup> Dell International LLC Via EMC Corp. 144A <sup>(d)</sup>	USD	6.200% 8.100%	15/07/2030 15/07/2036	31,300 517,832	0.01 0.20
	Dentsply Sirona, Inc.	USD	3.250%	01/06/2030	79,238	0.03
	Dollar Tree, Inc.	USD	4.000%	15/05/2025	221,516	0.09
	Elanco Animal Health, Inc.	USD	5.272%	28/08/2023	54,062	0.02
150,000	Emera US Finance LP	USD	2.700%	15/06/2021	150,133	0.06
	Emory University—Series 2020	USD	2.143%	01/09/2030	277,312	0.11
	Energy Transfer LP—Series 5Y	USD	4.200%	15/09/2023	187,680	0.07
	Exelon Corp.	USD	3.497%	01/06/2022	231,469	0.09
	Exelon Corp. Expedia Group, Inc.	USD USD	4.050% 4.500%	15/04/2030 15/08/2024	56,169 137,980	0.02 0.05
	Expedia Group, Inc.	USD	3.800%	15/02/2028	107,830	0.04
	Expedia Group, Inc. 144A <sup>(d)</sup>	USD	3.600%	15/12/2023	79,908	0.03
	Expedia Group, Inc. 144A <sup>(d)</sup>	USD	4.625%	01/08/2027	56,649	0.02
75,000	Expedia Group, Inc. 144A <sup>(d)</sup>	USD	2.950%	15/03/2031	74,899	0.03
400,000	Federal National Mortgage Association (FNMA)	USD	6.250%	15/05/2029	544,704	0.21
	Federal National Mortgage Association (FNMA)	USD	0.875%	05/08/2030	5,228,404	2.03
	Fifth Third Bancorp	USD	2.375%	28/01/2025	94,622	0.04
	Fiserv, Inc. Fiserv, Inc.	USD	2.750%	01/07/2024	185,615	0.07
	Fisery, Inc.	USD USD	3.200% 4.200%	01/07/2026 01/10/2028	135,984 85,628	0.05 0.03
	Fox Corp.	USD	4.030%	25/01/2024	81,581	0.03
	Glencore Funding LLC 144A <sup>(d)</sup>	USD	4.625%	29/04/2024	196,430	0.08
	Great-West Lifeco Finance 2018 LP 144A <sup>(d)</sup>	USD	4.047%	17/05/2028	85,214	0.03
	Hewlett Packard Enterprise Co.	USD	4.650%	01/10/2024	139,629	0.06
	Huntington Bancshares, Inc.	USD	4.000%	15/05/2025	167,371	0.07
	International Flavors & Fragrances, Inc. 144A <sup>(d)</sup>	USD	1.832%	15/10/2027	149,170	0.06
	International Flavors & Fragrances, Inc. 144A <sup>(d)</sup>	USD	2.300%	01/11/2030	269,929	0.11
	International Flavors & Fragrances, Inc. 144A <sup>(d)</sup> Intuit, Inc.	USD USD	3.268% 1.350%	15/11/2040 15/07/2027	74,588 49,822	0.03 0.02
	Intuit, Inc.	USD	1.650%	15/07/2027	24,179	0.02
	JPMorgan Chase & Co. <sup>(c)</sup>	USD	3.559%	23/04/2024	52,905	0.02

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C						
	JPMorgan Chase & Co. (c)	USD	3.797%	23/07/2024	53,476	0.02
	JPMorgan Chase & Co. <sup>(c)</sup> JPMorgan Chase & Co. <sup>(c)</sup>	USD USD	4.023% 3.960%	05/12/2024 29/01/2027	271,055 223,716	0.11 0.09
	JPMorgan Chase & Co. (c)	USD	4.452%	05/12/2029	57,934	0.09
	JPMorgan Chase & Co. (c)	USD	4.493%	24/03/2031	29,212	0.02
	JPMorgan Chase & Co. <sup>(c)</sup>	USD	2.956%	13/05/2031	77,777	0.03
	JPMorgan Chase & Co. (c)	USD	3.882%	24/07/2038	395,132	0.15
	JPMorgan Chase & Co.—Series HH <sup>(c)</sup>	USD	4.600%	Perp.	204,274	0.08
1,263,000	Keurig Dr Pepper, Inc.	USD	4.057%	25/05/2023	1,351,372	0.53
50,000	Keurig Dr Pepper, Inc.	USD	4.417%	25/05/2025	56,357	0.02
	Keurig Dr Pepper, Inc.	USD	3.800%	01/05/2050	26,764	0.01
	Lam Research Corp.	USD	1.900%	15/06/2030	98,437	0.04
	Mars, Inc. 144A <sup>(d)</sup>	USD	3.200%	01/04/2030	54,214	0.02
	Metropolitan Transportation Authority "A2"	USD	5.989%	15/11/2030	31,937	0.01
	Metropolitan Transportation Authority "C2"	USD USD	5.175% 3.922%	15/11/2049	256,279	0.10 0.04
	Microchip Technology, Inc. Morgan Stanley <sup>(c)</sup>	USD	3.737%	01/06/2021 24/04/2024	99,999 79,651	0.04
	Morgan Stanley <sup>(c)</sup>	USD	2.720%	22/07/2025	79,564	0.03
	Morgan Stanley <sup>(c)</sup>	USD	4.431%	23/01/2023	58,025	0.03
	Morgan Stanley <sup>(c)</sup>	USD	2.699%	22/01/2031	335,455	0.13
	Morgan Stanley <sup>(c)</sup>	USD	3.622%	01/04/2031	110,088	0.04
	Municipal Improvement Corp. of Los Angeles "A"	USD	1.648%	01/11/2028	49,122	0.02
	Municipal Improvement Corp. of Los Angeles "A"	USD	2.074%	01/11/2030	152,901	0.06
	Municipal Improvement Corp. of Los Angeles "I"	USD	1.831%	01/11/2029	24,464	0.01
	Nasdaq, Inc.	USD	3.250%	28/04/2050	24,112	0.01
25,000	Nature Conservancy—Series A	USD	1.304%	01/07/2028	24,090	0.01
5,000	New Jersey Turnpike Authority	USD	1.483%	01/01/2028	4,946	0.00
65,000	New York City Transitional Finance Authority Future Tax Secured Revenue					
	"B2"	USD	3.590%	01/08/2027	73,217	0.03
	New York Life Insurance Co. 144A <sup>(d)</sup>	USD	3.750%	15/05/2050	214,600	0.08
	Ohio Power Co.—Series P	USD	2.600%	01/04/2030	51,669	0.02
	Otis Worldwide Corp.	USD	2.293%	05/04/2027	52,008	0.02
	Otis Worldwide Corp.	USD	2.565%	15/02/2030	306,711	0.12
	PayPal Holdings, Inc. Penske Truck Leasing Co., LP Via PTL Finance Corp. 144A <sup>(d)</sup>	USD USD	1.650% 4.250%	01/06/2025	284,080	0.11
300,000	Plains All American Pipeline LP Via PAA Finance Corp. 144A	USD	3.850%	17/01/2023 15/10/2023	317,913 398,190	0.12 0.16
	Plains All American Pipeline LP Via PAA Finance Corp.	USD	3.800%	15/09/2030	52,580	0.02
	Port Authority of New York & New Jersey	USD	1.086%	01/07/2023	131,889	0.05
	Port Authority of New York & New Jersey	USD	4.810%	15/10/2065	165,443	0.07
	Port of Oakland	USD	1.949%	01/05/2028	25,375	0.01
	Principal Financial Group, Inc.	USD	2.125%	15/06/2030	172,702	0.07
50,000	Rush Obligated Group—Series 2020	USD	3.922%	15/11/2029	56,274	0.02
100,000	Sabine Pass Liquefaction LLC	USD	5.625%	15/04/2023	107,990	0.04
125,000	Sabine Pass Liquefaction LLC	USD	5.625%	01/03/2025	143,582	0.06
50,000	Sabine Pass Liquefaction LLC	USD	5.000%	15/03/2027	57,916	0.02
	San Francisco Municipal Transportation Agency	USD	1.302%	01/03/2028	34,358	0.01
25,000		USD	1.862%	01/06/2030	24,398	0.01
	Skyworks Solutions, Inc.	USD	3.000%	01/06/2031	25,357	0.01
	Stanford Health Care—Series 2020	USD	3.310%	15/08/2030	60,180	0.02
	Starbucks Corp.	USD	3.800%	15/08/2025	166,902	0.07
	State Board of Administration Finance Corp.	USD	2.154%	01/07/2030	95,793	0.04
	State of California	USD	7.500%	01/04/2034	188,377	0.07
	State of California State of Illinois	USD USD	7.625% 6.630%	01/03/2040 01/02/2035	73,944 85,340	0.03 0.03
	State of Illinois	USD	7.350%	01/02/2035	303,846	0.12
	State of Maryland Department of Transportation	USD	1.303%	01/08/2028	34,034	0.01
	Steel Dynamics, Inc.	USD	2.400%	15/06/2025	31,437	0.01
	Steel Dynamics, Inc.	USD	1.650%	15/10/2027	74,422	0.03
	Time Warner Cable LLC	USD	5.875%	15/11/2040	31,348	0.01
	T-Mobile USA, Inc.	USD	3.000%	15/02/2041	70,523	0.03
	Tractor Supply Co.	USD	1.750%	01/11/2030	117,758	0.05
	United States Treasury Strip Coupon	USD	2.217%	15/02/2038	999,489	0.39
	United States Treasury Strip Coupon	USD	2.256%	15/08/2038	1,826,684	0.71
50,000	VEREIT Operating Partnership LP	USD	3.400%	15/01/2028	54,023	0.02
75,000	Vistra Operations Co., LLC 144A <sup>(d)</sup>	USD	3.550%	15/07/2024	78,916	0.03
256,000	Walgreens Boots Alliance, Inc.	USD	4.100%	15/04/2050	268,782	0.11
575,000	Walt Disney Co.	USD	4.000%	01/10/2023	622,466	0.24

			(2)	(5)	Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Contin	·					
United States – (C 225,000	Wells Fargo & Co. <sup>(c)</sup>	USD	5.013%	04/04/2051	297,189	0.12
	Willis North America, Inc.	USD	2.950%	15/09/2029	52,530	0.02
		•			38,096,190	14.81
TOTAL BONDS (cost USD 43,778	9,954)				44,604,558	17.34
-	Backed Obligations – 22.84%					
United States 9,370	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/10/2023	10,104	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	0.510%	15/05/2024	7,248	0.00
8,161	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.500%	01/03/2027	8,915	0.00
103,871	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.500%	15/12/2028	117,746	0.05
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2033	1,404	0.00
5,392 11,109	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000% 5.000%	01/12/2034 01/12/2034	6,124 12,777	0.00 0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/11/2035	63	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2035	7,232	0.00
5,667	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/02/2037	6,520	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2039	3,317	0.00
14,023	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/06/2039	16,136	0.01
462,198 877 443	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.500% 3.000%	01/08/2048 01/09/2049	510,227 931,890	0.20 0.36
	Federal National Mortgage Association (FNMA)	USD	5.500%	01/09/2023	908	0.00
	Federal National Mortgage Association (FNMA)	USD	5.500%	01/09/2023	541	0.00
968	Federal National Mortgage Association (FNMA)	USD	5.500%	01/10/2023	999	0.00
4,008	Federal National Mortgage Association (FNMA)	USD	7.000%	01/03/2031	4,080	0.00
42,609	Federal National Mortgage Association (FNMA)	USD	7.000%	25/07/2042	52,430	0.02
7,886 9,421	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	7.000% 3.000%	25/10/2042 01/01/2043	9,507 10,160	0.00 0.00
20,317	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	21,885	0.01
12,437	Federal National Mortgage Association (FNMA)	USD	3.000%	01/03/2043	13,412	0.01
87,056	Federal National Mortgage Association (FNMA)	USD	3.000%	01/03/2043	93,887	0.04
28,540	Federal National Mortgage Association (FNMA)	USD	3.000%	01/03/2043	30,779	0.01
11,597	Federal National Mortgage Association (FNMA)	USD USD	3.000%	01/04/2043	12,507	0.00
24,272 20,866	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	3.000% 3.000%	01/04/2043 01/04/2043	26,176 22,503	0.01 0.01
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	15,286	0.01
106,229	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	114,563	0.04
13,500	Federal National Mortgage Association (FNMA)	USD	3.000%	01/05/2043	14,559	0.01
55,082	Federal National Mortgage Association (FNMA)	USD	3.000%	01/05/2043	59,404	0.02
59,982	Federal National Mortgage Association (FNMA)	USD USD	3.000%	01/05/2043	64,688 122,246	0.03
112,349 324,714	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	4.000% 4.000%	01/06/2047 01/01/2048	355,982	0.05 0.14
231,576	Federal National Mortgage Association (FNMA)	USD	4.000%	01/02/2048	253,784	0.10
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/02/2048	244,103	0.09
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/02/2048	398,284	0.15
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/03/2048	300,736	0.12
	Federal National Mortgage Association (FNMA)	USD USD	5.000% 4.500%	01/11/2048 01/01/2049	512,103 2,156,648	0.20 0.84
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2049	940,338	0.37
	Federal National Mortgage Association (FNMA) TBA <sup>(h)</sup>	USD	2.000%	14/06/2051	6,059,168	2.36
2,000,000	Federal National Mortgage Association (FNMA) TBA <sup>(h)</sup>	USD	2.500%	14/06/2051	2,071,094	0.81
1,000,000	Federal National Mortgage Association (FNMA) TBA <sup>(h)</sup>	USD	3.000%	14/06/2051	1,044,727	0.41
4,000,000	Federal National Mortgage Association (FNMA) TBA <sup>(h)</sup>	USD	4.500%	14/06/2051	4,318,125	1.68
1,810 587	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	7.500% 7.500%	15/12/2028 15/09/2029	2,067 621	0.00 0.00
5,689	Government National Mortgage Association (GNMA)	USD	7.500%	15/12/2029	6,457	0.00
1,291	Government National Mortgage Association (GNMA)	USD	5.500%	15/11/2032	1,439	0.00
2,404	Government National Mortgage Association (GNMA)	USD	5.500%	15/11/2032	2,749	0.00
1,783	Government National Mortgage Association (GNMA)	USD	5.500%	15/01/2033	1,993	0.00
4,636	Government National Mortgage Association (GNMA)	USD	5.500%	15/02/2033	5,283	0.00
2,754	Government National Mortgage Association (GNMA)	USD	5.500%	15/03/2033	3,167	0.00
2,124 3,099	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	5.500% 5.500%	15/03/2033 15/07/2033	2,454 3,593	0.00 0.00
1,976	Government National Mortgage Association (GNMA)	USD	5.500%	15/07/2033	2,240	0.00
1,498	Government National Mortgage Association (GNMA)	USD	5.500%	15/08/2033	1,671	0.00
1,174	Government National Mortgage Association (GNMA)	USD	5.500%	15/09/2033	1,315	0.00
2,867	Government National Mortgage Association (GNMA)	USD	5.500%	15/04/2034	3,235	0.00
1,182 17,446	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	5.500% 5.500%	15/05/2034 15/09/2034	1,318 20,300	0.00 0.01
17,440	Covernment National Mortgage Association (CININA)	030	3.300 /6	10/03/2034	20,300	0.01

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Agencies Asset	t Backed Obligations – (Continued)					
•	Government National Mortgage Association (GNMA)	USD	5.500%	15/09/2034	3,528	0.00
	Government National Mortgage Association (GNMA)	USD	5.500%	15/12/2034	25,013	0.01
14,268	Government National Mortgage Association (GNMA)	USD	5.500%	15/01/2035	16,709	0.01
6,056	Government National Mortgage Association (GNMA)	USD	5.000%	15/03/2038	7,011	0.00
101,795	Government National Mortgage Association (GNMA)	USD	5.000%	15/05/2041	114,876	0.04
493,664	Government National Mortgage Association (GNMA)	USD	4.000%	20/01/2045	541,043	0.21
241,268	- · · · · · · · · · · · · · · · · · · ·	USD	4.000%	20/06/2045	263,849	0.10
418,348	- · · · · · · · · · · · · · · · · · · ·	USD	4.000%	20/07/2045	457,714	0.18
	Government National Mortgage Association (GNMA)	USD	4.000%	20/10/2045	189,102	0.07
	Government National Mortgage Association (GNMA)	USD	3.500%	20/04/2047	387,073	0.15
478,479	Government National Mortgage Association (GNMA)	USD	3.500%	20/12/2047	507,247	0.20
287,850	* * · · /	USD	4.500%	20/02/2048	313,032	0.12
263,411	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	5.000% 4.500%	20/07/2048 20/08/2048	174,728 284,706	0.07 0.11
166,044	- · · · · · · · · · · · · · · · · · · ·	USD	5.000%	20/08/2048	180,753	0.11
1,247,327	- · · · · · · · · · · · · · · · · · · ·	USD	4.500%	20/09/2048	1,346,993	0.52
292,670	Government National Mortgage Association (GNMA)	USD	5.000%	20/10/2048	318,161	0.12
567,636	Government National Mortgage Association (GNMA)	USD	5.000%	20/11/2048	616,455	0.24
157,658	* * · · /	USD	5.000%	20/12/2048	171,577	0.07
213,166	* * · · /	USD	5.000%	20/01/2049	232,247	0.09
379,452	- · · · · · · · · · · · · · · · · · · ·	USD	4.000%	20/02/2049	403,983	0.16
298,561	Government National Mortgage Association (GNMA)	USD	4.500%	20/03/2049	321,041	0.12
	Government National Mortgage Association (GNMA)	USD	5.000%	20/03/2049	589,452	0.23
353,969		USD	4.000%	20/05/2049	376,437	0.15
504,311	- · · · · · · · · · · · · · · · · · · ·	USD	5.000%	20/08/2049	546,581	0.21
	Government National Mortgage Association (GNMA)	USD	4.500%	20/10/2049	610,432	0.24
	Government National Mortgage Association (GNMA)	USD	4.500%	20/12/2049	568,338	0.22
1,000,000	, , , , , , , , , , , , , , , , , , , ,	USD	2.000%	21/06/2051	1,016,256	0.40
	Government National Mortgage Association (GNMA) TBA <sup>(h)</sup>	USD	2.500%	21/06/2051	14,493,043	5.64
7,000,000	Government National Mortgage Association (GNMA) TBA <sup>(h)</sup>	USD	3.000%	21/06/2051	7,304,372	2.84
2,000,000	Government National Mortgage Association (GNMA) TBA <sup>(h)</sup>	USD	3.500%	21/06/2051	2,104,172	0.82
3,000,000	Government National Mortgage Association (GNMA) TBA <sup>(h)</sup>	USD	4.500%	21/06/2051	3,213,750	1.25
TOTAL ACENCIE	ES ASSET BACKED OBLIGATIONS				58,744,891	22.84
(cost USD 58,333					58,744,891	22.84
-	Asset Backed Obligations – 4.13%					
Cayman Islands	A C I C I C I I I C C C A # ( - · · · · · ( c ) ( d )			4=		
	AGL CLO 3 Ltd. 2020-3A "A" 144A <sup>(c)(d)</sup>	USD	1.484%	15/01/2033	301,027	0.12
550,000		USD	2.238%	20/07/2030	551,276	0.21
	Bain Capital Credit CLO Ltd. 2021-1A "A" 144A (c)(d)	USD	1.245%	18/04/2034	374,323	0.15
	Bain Capital Credit CLO Ltd. 2021-1A "D" 144A <sup>(c)(d)</sup> Cutwater Ltd. 2014-1A "A1AR" 144A <sup>(c)(d)</sup>	USD USD	3.095%	18/04/2034	249,375	0.10
	ICG US CLO Ltd. 2015-2RA "A1" 144A(C)(d)	USD	1.434% 1.554%	15/07/2026 16/01/2033	113,491	0.04 0.19
	ICG US CLO Ltd. 2013-2RA AT 144A(C)(d)	USD	0.000%	28/07/2034	500,377 2,401,200	0.19
	ICG US CLO Ltd. 2017-1A ARK 144A (C)(d)	USD	0.000%	28/07/2034	1,500,750	0.58
	Marble Point CLO XIV Ltd. 2018-2A "A1R" 144A <sup>(c)(d)</sup>	USD	1.468%	20/01/2032	350,664	0.14
	Marble Point CLO XVI Ltd. 2010-2A ATK 144A (c)(d)	USD	1.488%	20/04/2033	500,563	0.20
	Trinitas CLO VI Ltd. 2017-6A "ARR" 144A <sup>(c)(d)</sup>	USD	1.486%	25/01/2034	999,133	0.39
375.000	Venture 41 CLO Ltd. 2021-41A "A1N" 144A <sup>(c)(d)</sup>	USD	1.533%	20/01/2034	375,369	0.15
0,000	10.10.0			20/01/2001	8,217,548	3.20
United Kingdom					0,211,010	
	Harben Finance Plc. 2017-1X "A"(c)	GBP	0.860%	20/08/2056	129,251	0.05
	Stratton Mortgage Funding Plc. 2019-1 "A"(c)	GBP	1.250%	25/05/2051	463,616	0.18
					592,867	0.23
United States					,	
	Bank 2017-BNK6 "A4"	USD	3.254%	15/07/2060	163,033	0.06
	Citigroup Commercial Mortgage Trust 2015-P1 "A5"	USD	3.717%	15/09/2048	386,709	0.15
	Credit Suisse First Boston Mortgage Securities Corp. 2003-AR9 "2A2"(c)	USD	2.297%	25/03/2033	10,910	0.00
100,000	DBJPM 17-C6 Mortgage Trust "D" 144A <sup>(c)(d)</sup>	USD	3.227%	10/06/2050	93,787	0.04
98,447	Freddie Mac STACR REMIC Trust 2020-DNA3 "M2" 144A(c)(d)	USD	3.092%	25/06/2050	99,196	0.04
	Freddie Mac STACR REMIC Trust 2020-DNA5 "M2" 144A <sup>(c)(d)</sup>	USD	2.810%	25/10/2050	75,088	0.03
	GMACM Home Equity Loan Trust 2007-HE3 "2A1"(C)	USD	7.000%	25/09/2037	62,146	0.02
	HarborView Mortgage Loan Trust 2005-16 "2A1A"(c)	USD	0.578%	19/01/2036	31,778	0.01
	Impac CMB Trust Series 2004-10 "2A"(c)	USD	0.732%	25/03/2035	24,317	0.01
	Impac CMB Trust Series 2004-8 "1A"(c)	USD	0.812%	25/10/2034	23,630	0.01
150,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 "B"(c)	USD	4.525%	15/10/2048	166,938	0.06

Holdings	Security Description			Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Non-Agencie	s Asset Backed Obligati	ons – (Continued)						
United States		(0)(d)						
	40 PHEAA Student Loan Ti		'd)	USD	1.242%	25/09/2065	479,092	0.19
		ıl Mortgage Trust 2017-C38 "D" 144A <sup>(</sup> ıl Mortgage Trust 2017-RC1 "D" 144A <sup>(</sup>		USD USD	3.000% 3.250%	15/07/2050 15/01/2060	91,375 92,540	0.04 0.04
100,0	oo wells i algo conlinercia	il Mortgage Trust 2017-NCT D 144A		03D	3.230 /6	13/01/2000		
	AGENCIES ASSET BACKE	D OBLIGATIONS					1,800,539	0.70
(cost USD 10,		EALT IN ANOTHER REGULATED M	IARKET				10,610,954	4.13
(cost USD 112		EAST IN ANOTHER REGULATED III	IARRET				113,960,403	44.31
Other Transf	erable Securities							
Bonds - 0.65	5%							
United States	00 Abb\/ia laa			LICD	4.0500/	24/44/2040	664 112	0.00
	<ul><li>00 AbbVie, Inc.</li><li>00 Glencore Funding LLC</li></ul>	144A(d)		USD USD	4.250% 1.625%	21/11/2049 27/04/2026	664,113 124,963	0.26 0.05
	00 Newmont Corp.	144A**/		USD	2.250%	01/10/2030	469,747	0.05
	00 Truist Bank			USD	2.250%	11/03/2030	423,202	0.16
120,0	oo nalot bariik			002		. 1,700,2000	1,682,025	0.65
TOTAL BOND	S						1,002,023	
(cost USD 1,6	56,844)						1,682,025	0.65
(cost USD 1,6	R TRANSFERABLE SECUF 56,844)	RITIES					1,682,025	0.65
Time Deposit	ts – 9.49%							
United States 24,399,8	59 Rabobank Nederland U	SD Time Deposit		USD	0.010%	01/06/2021	24,399,859	9.49
TOTAL TIME I							24,399,859	9.49
	UE OF INVESTMENTS EXC	CLUDING DERIVATIVES						
(cost USD 294	1,605,841)						296,623,325	115.33
	ward Mortgage Backed S							
		age Association (FNMA) TBA <sup>(h)(i)</sup>		USD	3.000%	14/06/2051	(1,044,727)	(0.41)
		age Association (FNMA) TBA <sup>(h)(i)</sup>		USD	4.000%	14/06/2051	(1,069,219)	(0.41)
		ortgage Association (GNMA) TBA <sup>(h)(j)</sup>		USD	2.000%	21/06/2051	(1,016,256)	(0.39)
(2,000,00	00) Government National M	ortgage Association (GNMA) TBA <sup>(h)(j)</sup>		USD	4.000%	21/06/2051	(2,124,062)	(0.83)
						-	(5,254,264)	(2.04)
TOTAL COVE	RED FORWARD MORTGAG 260,586))	GE BACKED SECURITIES					(5,254,264)	(2.04)
Futures Cont	tracts – (0.02%)							
	, , , , , , , , , , , , , , , , , , ,					Commitment	Unrealised	% of
Number of Contracts	Security Description					Market Value USD	Loss USD	Shareholders' Equity
	JPY							
(1)	Japan Government Bonds 10\	/R Futures 14/06/2021			Short	(1,377,119)	(6,545)	(0.00)
40	USD	00 24/00/2024			Long	7.005.400	(20.400)	(0.04)
49 56	US Treasury Long Bond Futur US Treasury Notes 10YR Futur				Long	7,665,438 7,384,125	(28,480) (1,051)	(0.01)
	US Treasury Notes 5YR Futur				Long Long	13,991,695	(3,565)	(0.00)
85	US Treasury Ultra Long Bond				Long	15,727,656	(4,135)	(0.00)
(17)	US Treasury Ultra Long Notes				Short	(2,462,344)	(5,493)	(0.01)
(,	oo noddary olaa zong notoo	101111 010100 21/00/2021				42,306,570	(42,724)	(0.02)
UNREALISED	LOSS ON FUTURES CONT	TRACTS				.2,300,010	(49,269)	(0.02)
Forward Cur	rency Contracts – 0.04%							<u>-</u>
	Amount		Amount			Maturity	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold			Date		Equity
AUD	439,081	USD	338,154			01/06/202	1 224	0.00
USD	1,074,571		117,213,714			10/06/202		0.00

Forward Currency	y Contracts – (Conti	nued)					
Currency	Amount Bought	Currency	Amount Sold		Matu D	Unrealised rity Gain ate USD	% of Shareholders' Equity
CAD	49,994	USD	39,997		16/06/2	021 1,384	0.00
EUR	1,313,562	USD	1,578,624		16/06/20		0.01
GBP	110,897	USD	154,090		16/06/20	021 2,887	0.00
NOK	313,423	USD	37,497		16/06/20		0.00
SEK	358,254	USD	42,497		16/06/20		0.00
USD	637,354	AUD	826,262		16/06/2		0.00
USD	47,497	JPY	5,166,566		16/06/20		0.00
EUR	77,376	USD	92,105		25/06/20		0.00
USD USD	4,863,833 1,127,608	JPY GBP	528,131,472 793,752		19/07/20 05/08/20		0.02 0.00
USD	7,153,455	JPY	776,769,298		10/08/2		0.04
	ON FORWARD CUR				10,00,2	190,720	0.07
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Matu D	rity Loss ate USD	Shareholders' Equity
USD	260,260	AUD	343,084		01/06/20	,	(0.00)
JPY	106,969,711	USD	984,217		16/06/20	, , ,	(0.00)
USD	805,181	CAD	1,003,218		16/06/20	( -, - ,	(0.01)
USD USD	77,495 157,201	EUR GBP	64,617 111,092		16/06/20 16/06/20	( ' '	(0.00)
USD	763,676	NOK	6,432,685		16/06/2	, ,	(0.00)
USD	638,803	NZD	890.918		16/06/2	. ( , ,	(0.00)
USD	868,181	SEK	7,326,522		16/06/20	( ' '	(0.01)
USD	804,001	EUR	675,433		25/06/20		(0.01)
UNREALISED LOSS	S ON FORWARD CUR	RENCY CONT	RACTS			(87,742)	(0.03)
Options – (0.01%)							
Holdings	Security Description				Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Option	s					
70.000	EUR	D 0	F	Ob-it 0.00	4.050	4.740	0.00
70,000 80,000	Put 6 month EURIBO	•	Expires 01/06/2021	Strike 0.33 Strike 0.47	1,652 (121)	4,746 2,274	0.00
70,000	Put 6 month EURIBO Put 6 month EURIBO	•	Expires 25/06/2021 Expires 30/06/2021	Strike 0.47 Strike 0.58	(1,134)	699	0.00
90,000	Put 6 month EURIBC	•	Expires 06/07/2021	Strike 0.67	(770)	477	0.00
520,000	Put 6 month EURIBO		Expires 19/08/2021	Strike 0.17	(1,180)	1,299	0.00
950,000	Put 6 month EURIBO	•	Expires 20/08/2021	Strike 0.17	(1,880)	2,412	0.00
·		·	·		(3,433)	11,907	0.00
40.450.000	JPY		F : 07/07/0004	0.11.0.05	(4.504)	454	
19,150,000	Put 6 month LIBOR S	Swaption	Expires 07/07/2021	Strike 0.65	(1,531)	154	0.00
330,000	Put 3 month LIBOR S	Swaption	Expires 15/11/2021	Strike 1.11	(788)	2,406	0.00
230,000	Put 3 month LIBOR S		Expires 18/11/2021	Strike 1.20	(256)	1,389	0.00
			,		(1,044)	3,795	0.00
TOTAL PURCHASE	ED OPTIONS					45.050	
(cost USD 21,864)	Written Options					15,856	0.00
	EUR						
(230,000)	Call 6 month EURIBO	OR Swaption	Expires 10/02/2022	Strike 0.22	574	(4,496)	(0.00)
(440,000)	Call 6 month EURIBO		Expires 10/02/2022	Strike 0.22	(243)	(8,600)	(0.01)
(520,000)	Put 6 month EURIBO	R Swaption	Expires 19/08/2021	Strike 0.02	440	(514)	(0.00)
(520,000)	Put 6 month EURIBO	•	Expires 19/08/2021	Strike 0.09	725	(801)	(0.00)
(950,000)	Put 6 month EURIBO	•	Expires 20/08/2021	Strike 0.02	783	(957)	(0.00)
(950,000)	Put 6 month EURIBO	•	Expires 20/08/2021	Strike 0.09	1,064	(1,488)	(0.00)
(470,000)	Put 6 month EURIBO	•	Expires 15/11/2021	Strike 0.15	929 457	(2,312)	(0.00)
(330,000) (230,000)	Put 6 month EURIBO Put 6 month EURIBO		Expires 18/11/2021 Expires 10/02/2022	Strike 0.08 Strike 0.22	457 643	(1,236) (4,426)	(0.00) (0.00)
(440,000)	Put 6 month EURIBO		Expires 10/02/2022 Expires 10/02/2022	Strike 0.22	2,339	(8,467)	(0.00)
(440,000)	. at o month LONDC	πι σιναριίστι	Expiles 10/02/2022	Guine 0.22	7,711	(33,297)	(0.01)
	USD				1,111	(00,231)	(0.01)
(460,000)	Put 3 month LIBOR S	Swaption	Expires 01/06/2021	Strike 0.91	2,995	(87)	(0.00)
(510,000)	Put 3 month LIBOR S	Swaption	Expires 01/06/2021	Strike 0.98	2,804	(1)	(0.00)

Holdings	Security Description				Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Written Options – (Continued)						
(440,000)	USD – (Continued) Put 3 month LIBOR Swaption	Expires 25/06/2021	Strike 1.10		1,752	(261)	(0.00)
(440,000)	Put 3 month LIBOR Swaption	Expires 30/06/2021	Strike 1.25		1,801	(91)	(0.00)
(100,000)	Put 3 month LIBOR Swaption	Expires 06/07/2021	Strike 2.40		1,236	(94)	(0.00)
(100,000)	Put 3 month LIBOR Swaption	Expires 07/07/2021	Strike 2.35		1,558	(162)	(0.00)
TOTAL WRITTEN O					12,146	(696)	(0.00)
TOTAL OPTIONS						(33,993)	(0.01)
(cost USD (31,986))						(18,137)	(0.01)
Swap Contracts –	0.10%						
Net Local Notional						Unrealised Gain	% of Shareholders
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
	Interest Rate Swaps						
21,330,000	Floating (AUD 3 month BBSW)	Fixed 0.190%		AUD	22/02/2023	4,498	0.00
4,710,000	Fixed 0.400%	Floating (AUD 3 month BBSW)		AUD	15/09/2024	4,716	0.00
1,730,000 2,350,000	Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW)	Fixed 1.500% Fixed 2.500%		AUD AUD	02/02/2031 24/02/2031	6,409 19,014	0.00 0.01
1,230,000	Floating (AUD 6 month BBSW)	Fixed 1.000%		AUD	16/06/2031	9,076	0.00
19,170,000	Floating (CAD 3 month CDOR)	Fixed 0.804%		CAD	28/02/2023	6,910	0.00
33,470,000	Floating (CAD 3 month CDOR)	Fixed 0.750%		CAD	01/03/2023	11,650	0.01
590,000	Floating (CAD 3 month CDOR)	Fixed 1.250%		CAD	16/06/2031	4,552	0.00
1,110,000	Floating (CAD 3 month CDOR)	Fixed 1.500%		CAD	16/06/2051	10,944	0.01
1,100,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	28/03/2023	577	0.00
3,070,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)		EUR	16/06/2026	2,632	0.00
5,890,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR	15/09/2026	11,466	0.01
840,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)		EUR	16/06/2028	462	0.00
610,000	Fixed 0.080%	Floating (EUR 6 month EURIBOR)		EUR	28/03/2031	4,713	0.00
290,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)		EUR	16/06/2031	2,757	0.00
2,580,000 60,000	Fixed 0.260% Fixed 0.000%	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR EUR	21/05/2040 16/06/2051	72,636 2,681	0.03 0.00
3,620,000	Floating (GBP 1 month SONIA)	Fixed 0.000%		GBP	16/06/2026	715	0.00
18,280,000	Fixed 1.240%	Floating (NOK 6 month NIBOR)		NOK	29/10/2030	20,713	0.01
43,640,000	Floating (SEK 3 month STIBOR)	Fixed 0.500%		SEK	16/06/2026	4,684	0.00
3,730,000	Floating (SEK 3 month STIBOR)	Fixed 1.273%		SEK	11/05/2031	329	0.00
3,680,000	Floating (USD 3 month LIBOR)	Fixed 0.250%		USD	15/09/2024	2,052	0.00
690,000	Floating (USD 3 month LIBOR)	Fixed 2.209%		USD	25/02/2031	13	0.00
840,000	Fixed 2.431%	Floating (USD 3 month LIBOR)		USD	25/02/2036	29	0.00
UNREALISED GAIN	I ON INTEREST RATE SWAPS					204,228	0.08
2,525,000	Credit Default Swaps Floating (The Markit CDX North America	Fixed 1.000%		USD	20/06/2022	2,005	0.00
1,775,000	Investment Grade 28 Version 1 Index) Floating (The Markit CDX North America	Fixed 1.000%		USD	20/06/2023	10,927	0.00
280,000	Investment Grade 34 Index) Floating (Colombia Government	Fixed 1.000%		USD	20/06/2024	1,134	0.00
200.000	International Bond) Floating (General Electric Co.)	Fixed 4 000%		HCD	20/06/2024	4 700	0.00
200,000 220,000	Floating (Indonesia Government International Bond)	Fixed 1.000% Fixed 1.000%		USD	20/06/2024 20/06/2024	4,722 4,314	0.00
40,000	Floating (Mexico Government International Bond)	Fixed 1.000%		USD	20/06/2024	981	0.00
100,000	Floating (Prudential Financial, Inc.)	Fixed 1.000%		USD	20/06/2024	1,060	0.00
100,000	Floating (General Electric Co.)	Fixed 1.000%		USD	20/12/2024	2,563	0.00
60,000	Floating (Russian Foreign Bond - Eurobond)	Fixed 1.000%		USD	20/12/2024	945	0.00
10,900,000	Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%		USD	20/06/2025	94,307	0.04
21,825,000	Floating (The Markit CDX North America Investment Grade 36 Version 1 Index)	Fixed 1.000%		USD	20/06/2026	33,900	0.01
250,000	Floating (The Markit CMBX North America BBB- 11 Index)	Fixed 3.000%		USD	18/11/2054	62,487	0.03
150,000	Floating (The Markit CMBX North America BBB- 11 Index)	Fixed 3.000%		USD	18/11/2054	14,999	0.01
200,000	Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%		USD	17/10/2057	23,758	0.01

Net Local Notional					Unrealised Gain	% o Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
150,0	Credit Default Swaps – (Continued) OFloating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%	USD	17/10/2057	278	0.00
50,0	,	Fixed 3.000%	USD	17/11/2059	8,301	0.00
UNREALISED G	AIN ON CREDIT DEFAULT SWAPS				266,681	0.10
	Inflation Swaps					
720,0		Floating (EUR 12 month LIBOR)	EUR	15/03/2026	10,247	0.0
600,0	OO Floating (GBP 12 month LIBOR)	Fixed 3.469%	GBP	15/11/2025	3,455	0.00
UNREALISED G	AIN ON INFLATION SWAPS				13,702	0.01
TOTAL UNREAL	LISED GAIN ON SWAP CONTRACTS				484,611	0.19
Net Local Notional					Unrealised Loss	% of Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
	Interest Rate Swaps					
13,280,0	,	Fixed 0.500%	AUD	25/01/2024	(15,630)	(0.01)
4,930,0	,	Fixed 0.500%	AUD	24/02/2024	(2,607)	(0.00)
2,540,0		Floating (AUD 6 month BBSW)	AUD	23/02/2026	(5,374)	(0.00)
2,270,0	- 1	Fixed 1.240%	AUD	28/10/2030	(24,823)	(0.01)
4,860,00 790,00	- 1	Fixed 1.710% Floating (AUD 6 month BBSW)	AUD AUD	21/01/2031 24/02/2041	(39,233)	(0.02)
4,820,0		Fixed 0.700%	CAD	18/11/2023	(3,563) (9,441)	(0.00)
920,0	,	Fixed 0.700%	CHF	16/06/2028	(197)	(0.00)
1,380,0	- '	Fixed 0.000%	EUR	28/03/2026	(5,138)	(0.00)
4,770,0	,	Fixed 0.050%	EUR	21/05/2030	(53,049)	(0.02)
2,270,0	,	Fixed 0.500%	EUR	12/02/2031	(10,643)	(0.01)
2,710,0	- '	Floating (EUR 6 month LIBOR)	EUR	15/09/2031	(15,135)	(0.01)
120,0		Fixed 0.219%	EUR	14/02/2032	(358)	(0.00)
360,0		Floating (EUR 6 month EURIBOR)	EUR	05/05/2041	(2,313)	(0.00)
2,820,0	00 Fixed 1.000%	Floating (GBP 1 month SONIA)	GBP	26/01/2031	(5,248)	(0.00)
1,680,0	00 Fixed 1.000%	Floating (GBP 1 month SONIA)	GBP	10/02/2031	(2,764)	(0.00)
3,110,0	00 Fixed 0.250%	Floating (GBP 1 month SONIA)	GBP	16/06/2031	(205)	(0.00)
58,710,0	00 Fixed 0.500%	Floating (JPY 6 month LIBOR)	JPY	16/06/2051	(2,284)	(0.00)
3,470,0	00 Fixed 2.130%	Floating (NOK 6 month NIBOR)	NOK	11/05/2031	(368)	(0.00)
8,460,0		Floating (NOK 6 month NIBOR)	NOK	16/06/2031	(3,120)	(0.00)
8,000,0	- 1	Fixed 1.000%	SEK	16/06/2031	(45)	(0.00)
27,530,0		Floating (USD 3 month LIBOR)	USD	03/03/2023	(9,015)	(0.00)
2,840,0	- 1	Floating (USD 3 month LIBOR)	USD	25/07/2024	(1,409)	(0.00)
1,300,00 770,00		Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR)	USD USD	02/02/2031 16/06/2051	(2,619) (2,792)	(0.00)
	OSS ON INTEREST RATE SWAPS	Hoating (COD 3 Month Elbert)		10/00/2031	(217,373)	(0.00)
	Credit Default Swaps				(211,070)	(0.00)
75,0	•	Fixed 1.000%	USD	20/06/2024	(823)	(0.00)
UNREALISED L	OSS ON CREDIT DEFAULT SWAPS				(823)	(0.00)
	Inflation Swaps					
680,0	,	Fixed 1.450%	EUR	15/03/2031	(12,535)	(0.01)
370,0		Fixed 3.246%	GBP	15/12/2025	(9,912)	(0.00)
UNREALISED L	OSS ON INFLATION SWAPS				(22,447)	(0.01)
TOTAL UNREAL	LISED LOSS ON SWAP CONTRACTS				(240,643)	(0.09)
MARKET VALUE	E OF INVESTMENTS				291,648,601	113.40
(cost USD 289,3	13,269)					
	S AND LIABILITIES				(34,465,173)	(13.40)

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 294,605,841)	296,623,325	115.33
Market value of covered forward mortgage backed securities (cost USD (5,260,586))	(5,254,264)	(2.04)
Unrealised loss on futures contracts	(49,269)	(0.02)
Unrealised gain on forward currency contracts	190,720	0.07
Unrealised loss on forward currency contracts	(87,742)	(0.03)
Market value of purchased options (cost USD 21,864)	15,856	0.00
Market value of written options (cost USD (53,850))	(33,993)	(0.01)
Unrealised gain on swap contracts	484,611	0.19
Unrealised loss on swap contracts	(240,643)	(0.09)
Other Assets and Liabilities	(34,465,173)	(13.40)
Shareholders' Equity	257,183,428	100.00

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

The counterparties for forward currency contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Standard Chartered Bank and State Street Bank & Trust.

The counterparties for options contracts were Bank of America N.A., Citibank N.A., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and UBS AG.

The counterparties for swap contracts were Citigroup Global Markets, Inc., Credit Suisse and JP Morgan Securities, Inc.

The maximum individual counterparty exposure as at 31 May 2021 is 0.15% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (d) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (e) This security has a step up coupon which moves to the second rate at a set date in the future.
- (f) A related party to Goldman Sachs Funds.
- $^{\rm (g)}$  The yield for this fund as at 31 May 2021 was 0.011%.
- (h) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.
- (i) These represent TBA sales covered by long FNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.
- (i) These represent TBA sales covered by long GNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 3.44%						
United States 6,130,000	United States Treasury Note/Bond	USD	0.750%	31/05/2026	6,113,188	1.72
	United States Treasury Note/Bond	USD	1.244%	31/05/2028	6,133,764	1.72
					12,246,952	3.44
TOTAL BONDS (cost USD 12,244	2,269)				12,246,952	3.44
					Market Value	% of Shareholders
Holdings	Security Description				USD	Equity
Mutual Funds – Ireland 33.814.820	9.50%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribut	ion Class) <sup>(c)(d)</sup>			33,814,820	9.50
TOTAL MUTUAL	FUNDS	,				
(cost USD 33,814	<u> </u>	F LIOTINO			33,814,820	9.50
(cost USD 46,059	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGI ,089)	E LISTING			46,061,772	12.94
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transferable se	curities dealt in another regulated market	-		-		
Bonds – 25.58% United States	-					
	United States Treasury Bill	USD	(0.001%)	24/06/2021	8,000,013	2.25
83,000,000	United States Treasury Bill	USD .	0.000%	22/07/2021	83,000,294	23.33
TOTAL BONDS					91,000,307	25.58
(cost USD 90,990	9,519)				91,000,307	25.58
Agencies Asset United States	Backed Obligations – 92.37%					
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/04/2023	39,754	0.01
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000% 4.500%	01/08/2023 01/09/2023	338,685 65,811	0.10 0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/02/2024	23,667	0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/04/2025	55.881	0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.500%	01/10/2026	37,556	0.01
34,622	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000%	15/07/2027	38,835	0.01
13,198	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/11/2029	14,396	0.00
95,645	Federal Home Loan Mortgage Corp. (FHLMC)	USD	7.000%	15/09/2030	108,262	0.03
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.500%	15/07/2031	103,794	0.03
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.500%	15/08/2031	202,927	0.06
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/09/2031	1,691,531	0.48
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)</sup>	USD	2.500%	01/08/2033	44,503	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.625%	01/07/2034	143,063	0.04
1,113	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.500% 4.500%	01/08/2035 01/09/2035	345 1,238	0.00
15,465	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/09/2035	17,128	0.00
66,316	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2035	75,931	0.01
129,537	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2035	148,803	0.04
185,492	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/07/2036	213,127	0.06
122,458	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/01/2037	140,717	0.04
5,324	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/01/2038	5,887	0.00
9,266	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/09/2038	10,373	0.00
2,934		USD	4.500%	01/02/2039	3,277	0.00
417	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/02/2039	466	0.00
1,489	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/02/2039	1,669	0.00
1,812	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/03/2039	2,031	0.00
143,524	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/04/2039	155,925	0.04
3,513	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2039	3,930	0.00
5,910	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2039	6,555	0.00
1,056 206	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.500% 4.500%	01/05/2039 01/05/2039	1,184 231	0.00
364	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2039	408	0.00
1,087	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/05/2039	1,218	0.00
1,007	r addiai Fiorne Loan Montgage Corp. (FFILMIC)	USD	4.500%	0 1/03/2039	1,210	U

Holdings	Security Description		Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
-	Backed Obligations – (Continue	d)					
United States – (0	Continued) Federal Home Loan Mortgage Corp.	(EHLMC)	USD	4.500%	01/06/2039	4,237	0.00
14,803			USD	4.500%	01/06/2039	16,588	0.00
21,749			USD	4.500%	01/06/2039	24,378	0.01
2,814			USD	5.000%	01/07/2039	3,226	0.00
1,695			USD	4.500%	01/09/2039	1,880	0.00
7,963 2,357			USD USD	4.000% 4.500%	01/06/2040 01/06/2040	8,716 2,641	0.00
39,825	Federal Home Loan Mortgage Corp.	` '	USD	4.000%	01/02/2041	43,584	0.01
25,948			USD	4.000%	01/02/2041	28,487	0.01
	Federal Home Loan Mortgage Corp.		USD	4.500%	01/02/2041	38,124	0.01
1,816 1,015			USD USD	4.500% 4.500%	01/04/2041 01/05/2041	2,013 1,125	0.00 0.00
2,233			USD	4.500%	01/05/2041	2,476	0.00
49,761	Federal Home Loan Mortgage Corp.		USD	5.000%	01/05/2041	57,190	0.02
2,071	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	4.500%	01/06/2041	2,321	0.00
3,820			USD	4.500%	01/06/2041	4,280	0.00
3,277			USD	4.500%	01/08/2041	3,632	0.00
13,740 18,222	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.		USD USD	4.500% 4.500%	01/08/2041 01/09/2041	15,397 20,317	0.01 0.01
5,202			USD	4.000%	01/11/2041	5,713	0.00
11,744	Federal Home Loan Mortgage Corp.		USD	4.500%	01/03/2042	13,119	0.00
1,936	Federal Home Loan Mortgage Corp.	` ,	USD	4.500%	01/03/2042	2,161	0.00
	Federal Home Loan Mortgage Corp.		USD	3.500%	01/06/2042	159,571	0.05
299,467 446,311			USD USD	4.500% 6.449%	01/06/2042 15/06/2042	333,967 84,210	0.09 0.02
31,316			USD	3.000%	01/08/2042	33,620	0.02
27,669	Federal Home Loan Mortgage Corp.		USD	3.000%	01/08/2042	29,705	0.01
12,266	Federal Home Loan Mortgage Corp.		USD	3.000%	01/08/2042	13,169	0.00
64,516			USD	3.500%	01/08/2042	70,508	0.02
25,790			USD USD	3.000%	01/10/2042	27,688	0.01 0.01
41,607 94,090	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.		USD	3.500% 3.500%	01/10/2042 01/10/2042	45,217 102,255	0.03
55,839	Federal Home Loan Mortgage Corp.		USD	3.500%	01/10/2042	60,685	0.02
52,857	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	3.000%	01/11/2042	56,746	0.02
162,425			USD	3.000%	01/11/2042	174,378	0.05
7,805 21,409	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.		USD USD	3.000% 3.000%	01/11/2042 01/11/2042	8,380 22,984	0.00 0.01
409,100	Federal Home Loan Mortgage Corp.		USD	3.000%	01/11/2042	439,204	0.12
125,647	Federal Home Loan Mortgage Corp.		USD	3.500%	01/11/2042	136,551	0.04
44,242	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	3.000%	01/12/2042	47,498	0.01
	Federal Home Loan Mortgage Corp.		USD	3.000%	01/12/2042	42,060	0.01
30,130			USD	3.000%	01/12/2042	32,348	0.01
162,112 12,577	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.		USD USD	3.000% 3.000%	01/12/2042 01/12/2042	174,042 13,502	0.05 0.00
30,734			USD	3.000%	01/12/2042	32,995	0.01
25,341		(FHLMC)	USD	3.000%	01/12/2042	27,206	0.01
47,564	Federal Home Loan Mortgage Corp.		USD	3.000%	01/12/2042	51,064	0.02
24,783			USD	3.000%	01/12/2042	26,607	0.01
16,459 17,560	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.		USD USD	3.000% 3.000%	01/12/2042 01/01/2043	17,670 18,852	0.01 0.01
	Federal Home Loan Mortgage Corp.		USD	3.000%	01/01/2043	43,573	0.01
	Federal Home Loan Mortgage Corp.		USD	3.000%	01/01/2043	14,707	0.00
924,471		` '	USD	3.500%	01/08/2043	999,623	0.28
	Federal Home Loan Mortgage Corp.		USD	4.000%	01/08/2043	406,272	0.11
2,137,862	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.		USD USD	5.885% 4.000%	15/12/2043 01/01/2044	387,176 437,668	0.11 0.12
	Federal Home Loan Mortgage Corp.		USD	5.949%	15/03/2044	97,657	0.03
	Federal Home Loan Mortgage Corp.		USD	3.500%	01/06/2044	447,367	0.13
	Federal Home Loan Mortgage Corp.		USD	4.500%	15/10/2044	11,714	0.00
12,276			USD	3.500%	01/02/2045	13,347	0.00
15,759 48 314	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.		USD USD	3.500% 3.500%	01/02/2045 01/03/2045	17,134 52,530	0.01 0.02
12,606			USD	3.500%	01/08/2045	13,517	0.02
	Federal Home Loan Mortgage Corp.	` ,	USD	3.500%	01/09/2045	14,510	0.00
32,607	Federal Home Loan Mortgage Corp.	(FHLMC)	USD	3.500%	01/11/2045	34,963	0.01
2,687,029		` '	USD	3.000%	01/01/2046	2,888,117	0.81
179,568			USD	3.500%	01/03/2046	194,169	0.06
530,626 465,739	Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.		USD USD	3.500% 3.500%	01/03/2046 01/05/2046	567,543 500,844	0.16 0.14
94,929			USD	3.500%	01/05/2046	101,788	0.03
	Federal Home Loan Mortgage Corp.		USD	5.899%	15/05/2046	124,720	0.04

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
-	Backed Obligations – (Continued)					
United States – (C	Continued) Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/06/2046	1,145,131	0.32
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/06/2046	508,919	0.14
196.697	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/07/2046	210,909	0.06
,	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/10/2046	29,023	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/12/2046	43,888	0.01
907,585	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/02/2047	984,237	0.28
8,391,623	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/05/2047	8,927,839	2.51
2,869,615	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/06/2047	3,046,431	0.86
11,193	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/06/2047	12,179	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/12/2047	101,815	0.03
187,800	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/04/2048	204,214	0.05
154,352	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/04/2048	171,025	0.05
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/06/2048	1,062,854	0.30
700,670 327,140	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.500% 5.000%	01/06/2048 01/06/2048	756,546 360,351	0.21 0.10
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/07/2048	929,430	0.26
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/11/2048	720,744	0.20
1,745,270	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/01/2049	1,893,418	0.53
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/07/2049	301,088	0.09
380,851	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.500%	01/08/2049	408,766	0.12
2,632,328	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/09/2049	2,795,670	0.79
3,270,528	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/03/2050	3,449,895	0.97
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/06/2050	60,019	0.02
2,564,836	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	25/06/2050	400,536	0.11
1,421,094	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	25/07/2050	227,669	0.06
2,201,117	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)</sup>	USD	6.008%	25/07/2050	415,822	0.12
4,716,204	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	25/09/2050	523,029	0.15
295,785	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/09/2050	48,435	0.01
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(f)</sup>	USD	4.000%	15/12/2050	310,435	0.09
11,073	Federal National Mortgage Association (FNMA)	USD	5.000%	01/05/2023	12,157	0.00
22,733	Federal National Mortgage Association (FNMA)	USD	5.000%	01/05/2023	24,958	0.01
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/09/2023	32,951	0.01
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/12/2023	51,158	0.02
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/04/2024	28,987	0.01
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/07/2024	657,321	0.19
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	5.000% 8.500%	01/07/2027 25/06/2030	25,049 110,360	0.01 0.03
	Federal National Mortgage Association (FNMA)	USD	2.500%	01/07/2030	193,107	0.05
88,206	Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	2.678%	01/06/2033	92,831	0.03
	Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	2.037%	01/12/2033	31,533	0.01
	Federal National Mortgage Association (FNMA)	USD	5.500%	25/07/2035	753,652	0.21
226,923	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2036	252,962	0.07
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/12/2036	24,293	0.01
2,200	Federal National Mortgage Association (FNMA)	USD	4.500%	01/03/2039	2,459	0.00
2,452	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2039	2,741	0.00
9,683	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2039	10,806	0.00
13,143	Federal National Mortgage Association (FNMA)	USD	4.500%	01/05/2039	14,691	0.00
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2039	23,086	0.01
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/08/2039	8,063	0.00
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2039	18,852	0.01
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2039	12,295	0.00
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/09/2039	3,651	0.00
9,955	, , ,	USD USD	4.500%	01/09/2039 01/10/2039	11,113	0.00
13,411 15,014	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	4.500% 4.500%	01/10/2039	15,019 16,776	0.00 0.01
5,483	Federal National Mortgage Association (FNMA)	USD	4.500%	01/03/2040	6,142	0.00
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2040	4,166	0.00
74,139	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2040	82,896	0.02
12,869	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2040	14,345	0.00
	Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	4.958%	25/10/2040	112,454	0.03
7,128	Federal National Mortgage Association (FNMA)	USD	4.500%	01/12/2040	7,984	0.00
66,733	Federal National Mortgage Association (FNMA)	USD	4.500%	01/01/2041	74,390	0.02
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2041	14,567	0.00
8,432	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2041	9,400	0.00
45,881	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2041	51,385	0.02
387,311		USD	5.000%	25/06/2041	437,197	0.12
27,769	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2041	30,955	0.01
90,421	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2041	100,796	0.03
17,301	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2041	19,377	0.01
125,942	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2041	140,393	0.04
24,829	Federal National Mortgage Association (FNMA)	USD	4.500%	01/09/2041	27,677	0.01

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States – (C						
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.500%	01/10/2041	48,583	0.01 0.03
	Federal National Mortgage Association (FNMA)	USD	4.500% 5.000%	01/10/2041 25/10/2041	116,562 466,479	0.13
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2041	109,262	0.03
	. ,	USD	4.500%	01/12/2041	75,669	0.02
33,278	Federal National Mortgage Association (FNMA)	USD	3.500%	01/01/2042	36,063	0.01
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/01/2042	15,833	0.01
	0 0	USD	4.500%	01/01/2042	21,691	0.01
41,687	Federal National Mortgage Association (FNMA)  Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD USD	4.500%	01/01/2042	46,237	0.01 0.02
	0 0 ( )	USD	5.844% 4.000%	25/02/2042 01/03/2042	59,004 395,769	0.02
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/03/2042	9,630	0.00
	0 0	USD	4.000%	01/04/2042	86,906	0.03
351,781	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2042	395,521	0.11
5,866		USD	4.500%	01/04/2042	6,510	0.00
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2042	4,453	0.00
59,538	0 0	USD	3.500%	01/07/2042	64,679	0.02
31,049 218,751	. , , , , , , , , , , , , , , , , , , ,	USD USD	3.500% 6.564%	01/07/2042 25/07/2042	33,730 40,120	0.01 0.01
213,043	. ,	USD	7.000%	25/07/2042	262,151	0.07
106,461	Federal National Mortgage Association (FNMA)	USD	3.000%	01/09/2042	113,184	0.03
	0 0	USD	3.500%	01/09/2042	13,240	0.00
26,383	. ,	USD	3.500%	01/09/2042	28,661	0.01
70,653		USD	3.500%	01/10/2042	76,456	0.02
7,880	Federal National Mortgage Association (FNMA)	USD	3.500%	01/10/2042	8,561	0.00
47,317	. ,	USD	7.000%	25/10/2042	57,041	0.02
14,631	Federal National Mortgage Association (FNMA)	USD	3.500%	01/11/2042	15,894	0.01
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	11,518	0.00
12,648 12,375	. ,	USD USD	3.000% 3.000%	01/12/2042 01/12/2042	13,624 13,331	0.00 0.00
19,284	. ,	USD	3.000%	01/12/2042	20,773	0.00
33,929	0 0	USD	3.500%	01/12/2042	36,726	0.01
23,709		USD	3.000%	01/01/2043	25,570	0.01
18,720	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	20,165	0.01
51,130	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	55,078	0.02
13,967		USD	3.000%	01/01/2043	15,045	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043	16,407	0.01
7,848	0 0	USD USD	3.500%	01/01/2043	8,521	0.00
33,468 22,346	. ,	USD	3.000% 3.500%	01/02/2043 01/02/2043	36,094 24,291	0.01 0.01
169,957	Federal National Mortgage Association (FNMA)	USD	3.500%	01/02/2043	184,526	0.05
97,436	. ,	USD	3.500%	01/02/2043	105,407	0.03
118,862	. ,	USD	3.000%	01/03/2043	128,188	0.04
11,647	Federal National Mortgage Association (FNMA)	USD	3.000%	01/03/2043	12,561	0.00
11,168	Federal National Mortgage Association (FNMA)	USD	3.000%	01/03/2043	12,044	0.00
97,975	. ,	USD	3.500%	01/03/2043	105,990	0.03
125,966	. ,	USD	3.500%	01/03/2043	136,271	0.04
14,892		USD	3.500%	01/03/2043	16,188	0.01
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.500% 3.000%	01/03/2043 01/04/2043	20,594 31,477	0.01 0.01
12,720		USD	3.000%	01/04/2043	13,718	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	18,813	0.01
61,084	0 0	USD	3.000%	01/04/2043	65,877	0.02
52,511	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	56,631	0.02
264,452	Federal National Mortgage Association (FNMA)	USD	3.500%	01/04/2043	285,839	0.08
55,347	. ,	USD	3.000%	01/05/2043	59,689	0.02
129,025	. ,	USD	3.000%	01/05/2043	139,148	0.04
51,440	0 0	USD	3.000%	01/05/2043	55,476	0.02
19,985 15,870	. ,	USD USD	3.500% 3.500%	01/05/2043 01/05/2043	21,698 17,146	0.01
36,783	. ,	USD	3.500%	01/05/2043	39,742	0.01 0.01
23,508	. ,	USD	3.000%	01/06/2043	25,352	0.01
18,017	. ,	USD	3.000%	01/06/2043	19,431	0.01
203,277	. ,	USD	3.500%	01/06/2043	220,964	0.06
169,101	Federal National Mortgage Association (FNMA)	USD	3.500%	01/06/2043	182,936	0.05
14,432	. ,	USD	3.000%	01/07/2043	15,582	0.01
	. ,	USD	3.500%	01/07/2043	192,908	0.05
178,160	. ,	USD	3.500%	01/07/2043	192,565	0.05
225,252 48,015	. ,	USD USD	3.500% 3.500%	01/07/2043 01/07/2043	243,952 51,859	0.07 0.02
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2043	64,789	0.02
33,500		555	5.555,0	2 3.72340	3.,.00	0.02

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Agencies Asset Backed Obligations – (Continued)						
United States – (C						
	Federal National Mortgage Association (FNMA)	USD USD	3.500%	01/07/2043	18,662	0.01
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	3.500% 3.500%	01/07/2043 01/08/2043	424,949 7,311	0.12 0.00
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/08/2043	174,549	0.05
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/09/2043	2,879	0.00
24,845	Federal National Mortgage Association (FNMA)	USD	4.500%	01/03/2044	27,825	0.01
	Federal National Mortgage Association (FNMA)	USD	3.000%	25/04/2044	2,650,218	0.75
	, ,	USD	3.500%	01/08/2044	11,662	0.00
10,694	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.500% 3.500%	01/09/2044	11,506	0.00 0.01
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/10/2044 01/12/2044	35,985 21,814	0.01
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/01/2045	16,536	0.01
	. ,	USD	3.500%	01/03/2045	48,818	0.01
13,010	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2045	14,139	0.00
41,715		USD	3.500%	01/03/2045	45,336	0.01
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/04/2045	6,140	0.00
236,353	Federal National Mortgage Association (FNMA)	USD	3.500%	01/05/2045	258,717	0.07
31,557		USD	3.500%	01/05/2045	34,022	0.01
838.049	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD USD	3.500% 5.482%	01/05/2045 25/05/2045	10,335 137,312	0.00 0.04
1,925,642	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2045	2,137,671	0.60
24,901	, ,	USD	3.500%	01/07/2045	26,824	0.01
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2045	22,431	0.01
16,978	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2045	18,672	0.01
357,487	Federal National Mortgage Association (FNMA)	USD	4.000%	01/11/2045	390,169	0.11
999,602	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2045	1,095,418	0.31
200,630	Federal National Mortgage Association (FNMA)	USD	3.500%	01/03/2046	219,427	0.06
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/03/2046	115,158	0.03
94,150	. ,	USD USD	4.000%	01/03/2046	102,206	0.03 0.01
29,204	Federal National Mortgage Association (FNMA)	USD	3.500% 3.500%	01/04/2046 01/05/2046	31,931 795,794	0.01
525,729	Federal National Mortgage Association (FNMA)	USD	3.500%	01/06/2046	574,654	0.16
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/06/2046	136,741	0.04
	. , ,	USD	3.000%	01/07/2046	141,445	0.04
201,747	Federal National Mortgage Association (FNMA)	USD	3.000%	01/07/2046	212,443	0.06
566,355	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2046	619,660	0.17
186,821	Federal National Mortgage Association (FNMA)	USD	3.000%	01/08/2046	197,166	0.06
33,500	Federal National Mortgage Association (FNMA)	USD	4.000%	01/08/2046	36,316	0.01
78,051 23,970	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/09/2046 01/10/2046	82,363 25,212	0.02 0.01
210,771	Federal National Mortgage Association (FNMA)	USD	3.000%	01/10/2046	222,613	0.06
211,362	. ,	USD	4.000%	01/10/2046	229,013	0.07
	. ,	USD	4.000%	01/10/2046	45,875	0.01
18,176	Federal National Mortgage Association (FNMA)	USD	4.500%	01/10/2046	20,126	0.01
167,880	Federal National Mortgage Association (FNMA)	USD	3.000%	01/11/2046	177,075	0.05
155,261	Federal National Mortgage Association (FNMA)	USD	3.000%	01/11/2046	163,272	0.05
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/11/2046	16,951	0.01
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/11/2046	622,497	0.18
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.000% 3.000%	01/12/2046 01/12/2046	724,364 117,507	0.20 0.03
102,588	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2046	108,237	0.03
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2046	114,617	0.03
18,666	Federal National Mortgage Association (FNMA)	USD	4.000%	01/02/2047	20,322	0.01
679,718	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2047	748,922	0.21
48,198	Federal National Mortgage Association (FNMA)	USD	4.000%	01/03/2047	52,443	0.02
200,114	Federal National Mortgage Association (FNMA)	USD	4.000%	01/04/2047	217,742	0.06
15,986	Federal National Mortgage Association (FNMA)	USD	4.000%	01/06/2047	17,394	0.01
1,003,384	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2047	1,093,512	0.31
38,430 140,830	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.000% 5.000%	01/09/2047 01/09/2047	41,770	0.01 0.04
	Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	6.058%	25/09/2047	155,534 112,615	0.04
54,135	. , ,	USD	4.000%	01/11/2047	58,823	0.02
501,911	( , , , , , , , , , , , , , , , , , , ,	USD	6.044%	25/11/2047	94,036	0.03
35,729	Federal National Mortgage Association (FNMA)	USD	4.000%	01/01/2048	38,812	0.01
493,276	. ,	USD	6.058%	25/01/2048	92,326	0.03
1,390,070	Federal National Mortgage Association (FNMA)	USD	4.000%	01/02/2048	1,509,045	0.42
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/02/2048	63,009	0.02
1,526,201	Federal National Mortgage Association (FNMA)	USD	3.500%	01/06/2048	1,618,489	0.46
19,809 554 815	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	4.000% 5.000%	01/06/2048 01/06/2048	21,498 614,578	0.01 0.18
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/10/2048	1,458,620	0.16
.,020,000	y	555	5.555,0	10,2010	.,.50,020	0

Agencies Asset United States – (C		Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
United States – (C	Backed Obligations – (Continued)					
745 000	· ·	1100	0.5000/	04/44/0040	750.050	0.04
	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD USD	3.500% 5.000%	01/11/2048 01/11/2048	759,056 1,829,713	0.21 0.51
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2048	660,056	0.51
3,568,284	Federal National Mortgage Association (FNMA)	USD	5.000%	01/12/2048	3,915,484	1.10
	. ,	USD	4.000%	01/05/2049	504,786	0.14
	Federal National Mortgage Association (FNMA)	USD	3.500%	01/07/2049	676,289	0.19
159,972	Federal National Mortgage Association (FNMA)	USD	4.500%	01/02/2050	172,565	0.05
1,530,889	Federal National Mortgage Association (FNMA)	USD	4.500%	01/03/2050	1,651,895	0.47
860,680	Federal National Mortgage Association (FNMA)	USD	4.000%	25/07/2050	139,038	0.04
3,729,673	Federal National Mortgage Association (FNMA)	USD	2.000%	25/09/2050	412,487	0.12
	, , ,	USD	4.000%	25/09/2050	44,982	0.01
1,504,340	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2051	1,684,840	0.47
	Federal National Mortgage Association (FNMA)	USD	4.000%	01/07/2056	1,729,934	0.49
	, ,	USD	4.000%	01/07/2056	2,545,710	0.72
2,485,220	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) TBA <sup>(g)</sup>	USD	3.500%	01/10/2056	2,715,334	0.76 11.64
	Federal National Mortgage Association (FNMA) TBA <sup>(g)</sup>	USD USD	2.000% 2.500%	14/06/2051 14/06/2051	41,404,315 17,604,296	4.95
3,000,000	Federal National Mortgage Association (FNMA) TBA <sup>(g)</sup>	USD	3.500%	14/06/2051	3,167,578	0.89
6,000,000	Federal National Mortgage Association (FNMA) TBA	USD	4.500%	14/06/2051	6,477,187	1.82
26,000,000	Federal National Mortgage Association (FNMA) TBA <sup>(g)</sup>	USD	2.000%	14/07/2051	26,198,506	7.36
4,042	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.875%	20/06/2023	4,085	0.00
1,996	Government National Mortgage Association (GNMA)(e)	USD	2.250%	20/07/2023	2,020	0.00
1,891	Government National Mortgage Association (GNMA)(e)	USD	2.250%	20/08/2023	1,913	0.00
4,567	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.250%	20/09/2023	4,613	0.00
1,670	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.000%	20/03/2024	1,696	0.00
10,498	Government National Mortgage Association (GNMA)(e)	USD	2.875%	20/04/2024	10,638	0.00
5,143	Government National Mortgage Association (GNMA)(e)	USD	2.875%	20/04/2024	5,224	0.00
2,177	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.875%	20/05/2024	2,211	0.00
4,788	Government National Mortgage Association (GNMA)(e)	USD	2.875%	20/06/2024	4,854	0.00
10,547 3,644	Government National Mortgage Association (GNMA) <sup>(e)</sup> Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD USD	2.875% 2.875%	20/06/2024 20/06/2024	10,692 3,706	0.00 0.00
5,082	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.250%	20/07/2024	5,145	0.00
6,161	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.250%	20/07/2024	6,267	0.00
10,471	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.250%	20/08/2024	10,603	0.00
5,446	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.250%	20/08/2024	5,543	0.00
1,805	Government National Mortgage Association (GNMA)(e)	USD	2.250%	20/09/2024	1,828	0.00
3,079	Government National Mortgage Association (GNMA)(e)	USD	2.250%	20/09/2024	3,118	0.00
6,303	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.125%	20/11/2024	6,421	0.00
2,106	Government National Mortgage Association (GNMA)(e)	USD	2.125%	20/12/2024	2,146	0.00
5,228	Government National Mortgage Association (GNMA)(e)	USD	2.500%	20/12/2024	5,362	0.00
4,171	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.000%	20/01/2025	4,268	0.00
2,621	Government National Mortgage Association (GNMA)(e)	USD	2.000%	20/02/2025	2,683	0.00
10,086 17.852	Government National Mortgage Association (GNMA)(e)	USD	2.875% 7.000%	20/05/2025	10,297	0.00
9,242	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD USD	2.250%	15/07/2025 20/07/2025	19,055 9,441	0.01 0.00
3,797	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.000%	20/02/2026	3,885	0.00
892	Government National Mortgage Association (GNMA)	USD	7.000%	15/04/2026	960	0.00
203	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.250%	20/07/2026	207	0.00
1,392	Government National Mortgage Association (GNMA)	USD	7.000%	15/10/2026	1,519	0.00
6,101	Government National Mortgage Association (GNMA)(e)	USD	2.000%	20/01/2027	6,257	0.00
3,952	Government National Mortgage Association (GNMA)(e)	USD	2.000%	20/01/2027	4,081	0.00
4,306	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.000%	20/02/2027	4,418	0.00
15,643	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.875%	20/04/2027	15,966	0.01
18,541	Government National Mortgage Association (GNMA)(e)	USD	2.875%	20/04/2027	18,924	0.01
3,493	Government National Mortgage Association (GNMA)(e)	USD	2.875%	20/05/2027	3,566	0.00
5,345	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.875%	20/06/2027	5,459	0.00
1,773	', ', '	USD	2.125%	20/11/2027	1,809	0.00
5,625	Government National Mortgage Association (GNMA)(e)	USD	2.125%	20/12/2027	5,745	0.00
11,377	Government National Mortgage Association (GNMA)(e)	USD	2.000%	20/01/2028	11,701	0.00
1,704 3,767	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD USD	7.000% 2.000%	15/02/2028 20/02/2028	1,711 3,876	0.00 0.00
3,980	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.000%	20/02/2028	4,095	0.00
19,685	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.250%	20/03/2029	20,134	0.01
10,788	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.250%	20/08/2029	11,036	0.00
2,386	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.250%	20/09/2029	2,439	0.00
6,830	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.125%	20/10/2029	6,995	0.00
3,741	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.125%	20/10/2029	3,831	0.00
5,591	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.125%	20/11/2029	5,726	0.00
10,772	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.125%	20/11/2029	11,039	0.00
2,382	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.125%	20/12/2029	2,441	0.00
	Government National Mortgage Association (GNMA)(e)	USD	2.125%	20/12/2029	426	0.00

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States - (C		Heb	2.000%	20/04/2020	4.070	0.00
4,235 1,492	Government National Mortgage Association (GNMA) <sup>(e)</sup> Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD USD	2.000% 2.000%	20/01/2030 20/02/2030	4,378 1,542	0.00 0.00
11,360	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.000%	20/03/2030	11,746	0.00
2,516	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.875%	20/04/2030	2,580	0.00
9,202	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.875%	20/04/2030	9,441	0.00
16,063	Government National Mortgage Association (GNMA)(e)	USD	2.875%	20/05/2030	16,482	0.01
15,564	Government National Mortgage Association (GNMA)(e)	USD	2.875%	20/05/2030	16,127	0.01
1,528	Government National Mortgage Association (GNMA) <sup>(e)</sup> Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.875%	20/05/2030 20/06/2030	1,568	0.00
3,736 26,923	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD USD	2.875% 2.250%	20/07/2030	3,836 27,908	0.00 0.01
5,755	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.250%	20/09/2030	5,974	0.00
9,759	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	2.125%	20/10/2030	10,016	0.00
1,345	Government National Mortgage Association (GNMA)	USD	7.000%	15/06/2031	1,391	0.00
2,838	Government National Mortgage Association (GNMA)	USD	7.000%	15/07/2031	3,398	0.00
2,879	Government National Mortgage Association (GNMA)	USD	7.000%	15/11/2031	2,996	0.00
226	Government National Mortgage Association (GNMA)	USD	6.500%	15/01/2032	252	0.00
485	Government National Mortgage Association (GNMA)	USD	6.500%	15/02/2032	542 542	0.00
484 805	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/02/2032 15/08/2034	543 935	0.00 0.00
267	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2035	316	0.00
725	Government National Mortgage Association (GNMA)	USD	6.500%	15/02/2036	862	0.00
1,609	Government National Mortgage Association (GNMA)	USD	6.500%	15/02/2036	1,907	0.00
1,026	Government National Mortgage Association (GNMA)	USD	6.500%	15/02/2036	1,222	0.00
605	Government National Mortgage Association (GNMA)	USD	6.500%	15/03/2036	720	0.00
1,289	Government National Mortgage Association (GNMA)	USD	6.500%	15/03/2036	1,523	0.00
1,454	Government National Mortgage Association (GNMA)	USD	6.500%	15/04/2036	1,724	0.00
1,222	Government National Mortgage Association (GNMA)	USD	6.500%	15/04/2036	1,456	0.00
400 766	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/04/2036 15/04/2036	446 911	0.00 0.00
1,641	Government National Mortgage Association (GNMA)	USD	6.500%	15/04/2036	1,890	0.00
1,357	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	1,602	0.00
1,703	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	2,016	0.00
1,555	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	1,852	0.00
2,352	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	2,793	0.00
1,225	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	1,442	0.00
862	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	1,016	0.00
350 1,098	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/05/2036 15/05/2036	416 1,294	0.00 0.00
1,069	Government National Mortgage Association (GNMA)	USD	6.500%	15/05/2036	1,294	0.00
497	Government National Mortgage Association (GNMA)	USD	6.500%	15/06/2036	587	0.00
2,989	Government National Mortgage Association (GNMA)	USD	6.500%	15/06/2036	3,553	0.00
535	Government National Mortgage Association (GNMA)	USD	6.500%	15/06/2036	629	0.00
1,039	Government National Mortgage Association (GNMA)	USD	6.500%	15/06/2036	1,228	0.00
264	Government National Mortgage Association (GNMA)	USD	6.500%	15/06/2036	311	0.00
1,016	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	1,198	0.00
7,096 5,552	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/07/2036	8,444 6,521	0.00 0.00
8,564	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036 15/07/2036	10,190	0.00
3,853	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	4,310	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	1,977	0.00
1,262	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	1,490	0.00
1,189	Government National Mortgage Association (GNMA)	USD	6.500%	15/07/2036	1,329	0.00
824	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	982	0.00
639	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	714	0.00
3,215	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/08/2036 15/08/2036	3,838	0.00
1,342 1,075	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	1,582 1,280	0.00 0.00
658	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	782	0.00
334	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	373	0.00
726	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	858	0.00
657	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	776	0.00
3,416	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	4,061	0.00
543	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	607	0.00
4,063	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	4,835	0.00
898 1,355	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/08/2036 15/08/2036	1,070 1,612	0.00 0.00
1,916	Government National Mortgage Association (GNMA)  Government National Mortgage Association (GNMA)	USD	6.500% 6.500%	15/08/2036	2,159	0.00
1,052	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	1,246	0.00
197	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	232	0.00
5,639	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	6,398	0.00
617	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	729	0.00

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
-	Backed Obligations – (Continued)					
United States – (C	Continued) Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	2,088	0.00
491	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	585	0.00
1,079	Government National Mortgage Association (GNMA)	USD	6.500%	15/08/2036	1,267	0.00
421	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	496	0.00
1,727	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	2,047	0.00
2,130	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	2,382	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,035	0.00
230 5,260	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/09/2036 15/09/2036	271 6,251	0.00 0.00
6,038	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	7,188	0.00
9,695	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	11,378	0.00
3,676	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	4,366	0.00
1,098	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,295	0.00
1,000	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	1,191	0.00
674	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	799	0.00
2,213	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	2,628	0.00
14,828 425	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/09/2036 15/09/2036	17,597 503	0.01 0.00
1,863	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	2,195	0.00
3,219	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	3,627	0.00
3,851	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	4,608	0.00
1,872	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	2,210	0.00
582	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	686	0.00
1,867	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2036	2,134	0.00
851	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	999	0.00
747 968	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/10/2036 15/10/2036	835 1,154	0.00 0.00
1,187	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	1,400	0.00
684	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	806	0.00
2,299	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	2,731	0.00
1,191	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	1,418	0.00
2,070	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	2,461	0.00
2,409	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	2,924	0.00
671	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	792	0.00
4,153 3,329	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/10/2036 15/10/2036	4,920 3,816	0.00 0.00
1,997	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	2,353	0.00
2,685	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2036	3,195	0.00
1,372	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	1,533	0.00
1,445	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	1,702	0.00
1,100	0 0 ( , ,	USD	6.500%	15/11/2036	1,306	0.00
6,252	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	7,387	0.00
1,113 10,537	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/11/2036 15/11/2036	1,310 12,580	0.00 0.00
3,438	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	4,091	0.00
4,507	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	5,314	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	6,465	0.00
601	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	671	0.00
1,298	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2036	1,473	0.00
	Government National Mortgage Association (GNMA)	USD	6.500%	15/12/2036	8,197	0.00
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 6.500%	15/12/2036 15/12/2036	4,993 4,687	0.00 0.00
1,269	Government National Mortgage Association (GNMA)	USD	6.500%	15/12/2036	1,419	0.00
3,742	- · · · · · · · · · · · · · · · · · · ·	USD	6.500%	15/01/2037	4,454	0.00
3,658	Government National Mortgage Association (GNMA)	USD	6.500%	15/01/2037	4,316	0.00
1,312	Government National Mortgage Association (GNMA)	USD	6.500%	15/01/2037	1,550	0.00
2,016	Government National Mortgage Association (GNMA)	USD	6.500%	15/03/2037	2,398	0.00
726	Government National Mortgage Association (GNMA)	USD	6.500%	15/04/2037	857	0.00
3,595	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500%	15/04/2037	4,238	0.00
1,057 2,444	Government National Mortgage Association (GNMA)	USD	6.500% 6.500%	15/05/2037 15/08/2037	1,181 2,885	0.00 0.00
7,467	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2037	8,804	0.00
470	Government National Mortgage Association (GNMA)	USD	6.500%	15/09/2037	525	0.00
11,341	Government National Mortgage Association (GNMA)	USD	6.500%	15/10/2037	13,158	0.00
1,896	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2037	2,239	0.00
825	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2037	921	0.00
813	Government National Mortgage Association (GNMA)	USD	6.500%	15/11/2037	960	0.00
2,810 64,764	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	6.500% 5.500%	15/05/2038 15/01/2039	3,329 75,059	0.00 0.02
555	Government National Mortgage Association (GNMA)	USD	6.500%	15/01/2039	75,059 646	0.02
2,183	Government National Mortgage Association (GNMA)	USD	6.500%	15/02/2039	2,572	0.00

Holdings	Security Description		Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)						
United States – (C	•	(					
	Government National Mortgage Association	, ,	USD USD	5.000%	20/01/2040	160,818	0.05
	Government National Mortgage Association Government National Mortgage Association		USD	4.000% 4.000%	20/02/2041 20/10/2041	4,753 1,149	0.00 0.00
6,731	Government National Mortgage Association	, ,	USD	4.000%	20/11/2041	7,392	0.00
106,296	Government National Mortgage Association		USD	3.500%	15/02/2042	114,436	0.03
3,596	Government National Mortgage Association	(GNMA)	USD	4.000%	20/04/2042	3,950	0.00
2,250	Government National Mortgage Association	, ,	USD	4.000%	20/10/2042	2,471	0.00
73,289	Government National Mortgage Association	'	USD	3.500%	15/11/2042	78,154	0.02
58,300 35,841	Government National Mortgage Association Government National Mortgage Association		USD USD	4.500% 4.000%	20/12/2042 20/08/2043	4,260 39,348	0.00 0.01
291,613	Government National Mortgage Association		USD	5.860%	20/08/2043	57,996	0.01
3,525	Government National Mortgage Association		USD	4.000%	20/03/2044	3,870	0.00
4,277	Government National Mortgage Association	(GNMA)	USD	4.000%	20/05/2044	4,696	0.00
165,299	Government National Mortgage Association		USD	4.000%	20/07/2044	181,422	0.05
825,862	Government National Mortgage Association	, ,	USD	5.484%	20/08/2044	146,486	0.04
			USD	4.000%	20/11/2044	327,272	0.09
20,606 1,857,270	Government National Mortgage Association Government National Mortgage Association		USD USD	3.500% 5.484%	20/04/2045 20/04/2045	1,311 305,190	0.00 0.09
22,643	Government National Mortgage Association	, ,	USD	3.500%	20/05/2045	1,813	0.00
45,004	Government National Mortgage Association		USD	4.000%	20/05/2045	49,239	0.01
44,494	Government National Mortgage Association		USD	3.500%	20/06/2045	3,799	0.00
578,569	Government National Mortgage Association	, ,	USD	4.000%	20/06/2045	58,823	0.02
73,626	Government National Mortgage Association		USD	4.000%	20/07/2045	80,555	0.02
2,074,374	Government National Mortgage Association		USD	4.000%	20/08/2045	267,516	0.08
212,059 257,832	Government National Mortgage Association Government National Mortgage Association		USD USD	6.134% 6.151%	20/08/2045 20/09/2045	39,647 49,993	0.01 0.01
513,702	Government National Mortgage Association		USD	4.500%	20/03/2046	566.708	0.16
1,419,647	Government National Mortgage Association		USD	3.000%	20/06/2046	1,503,340	0.42
595,764	Government National Mortgage Association	(GNMA)	USD	3.000%	20/08/2046	628,850	0.18
1,619,894	Government National Mortgage Association		USD	3.500%	20/09/2046	1,726,816	0.49
552,070	Government National Mortgage Association	, ,	USD	3.500%	20/10/2046	590,166	0.17
716,722	Government National Mortgage Association	, ,	USD	3.500%	20/12/2046	764,893	0.22
701,698 752,347	Government National Mortgage Association Government National Mortgage Association		USD USD	3.500% 3.500%	20/01/2047 20/02/2047	749,533 801,646	0.21 0.23
11,671	Government National Mortgage Association	, ,	USD	3.500%	20/03/2047	12,410	0.00
389,171	Government National Mortgage Association		USD	4.500%	20/03/2047	426,652	0.12
2,912,653	Government National Mortgage Association	(GNMA)	USD	3.500%	20/04/2047	3,074,503	0.86
19,867	Government National Mortgage Association	, ,	USD	3.500%	20/05/2047	21,125	0.01
1,285,313	Government National Mortgage Association		USD	4.500%	20/05/2047	1,399,050	0.39
375,137	Government National Mortgage Association Government National Mortgage Association		USD	4.500%	20/06/2047	409,332	0.12
483,250 28,666	Government National Mortgage Association	, ,	USD USD	5.561% 3.500%	20/07/2047 20/08/2047	79,426 30,470	0.02 0.01
46,056	Government National Mortgage Association		USD	4.500%	20/08/2047	50,218	0.01
6,867	Government National Mortgage Association		USD	3.500%	20/09/2047	7,311	0.00
11,325	Government National Mortgage Association	(GNMA)	USD	3.500%	20/10/2047	12,074	0.00
751,383	Government National Mortgage Association		USD	3.500%	20/11/2047	798,720	0.23
1,446,065	Government National Mortgage Association		USD	3.500%	20/12/2047	1,533,008	0.43
1,307,184 651,795	Government National Mortgage Association Government National Mortgage Association		USD USD	3.500% 5.584%	20/01/2048 20/01/2048	1,387,938	0.39 0.03
	Government National Mortgage Association		USD	4.500%	20/05/2048	111,011 317,698	0.03
729,327	Government National Mortgage Association		USD	6.084%	20/06/2048	122,117	0.04
	Government National Mortgage Association		USD	4.000%	20/07/2048	1,638,580	0.46
521,622	Government National Mortgage Association	(GNMA)	USD	4.500%	20/07/2048	564,687	0.16
156,457	Government National Mortgage Association		USD	5.000%	20/07/2048	170,353	0.05
2,682,240	Government National Mortgage Association		USD	4.500%	20/09/2048	2,896,560	0.81
805,398	Government National Mortgage Association Government National Mortgage Association		USD	6.084%	20/09/2048	143,213	0.04
1,746,525 549,255	Government National Mortgage Association	` '	USD USD	5.000% 6.034%	20/10/2048 20/10/2048	1,898,645 90,125	0.53 0.03
857,672	Government National Mortgage Association	, ,	USD	5.000%	20/11/2048	931,436	0.26
1,473,032	Government National Mortgage Association	, ,	USD	5.000%	20/12/2048	1,603,086	0.45
61,220	Government National Mortgage Association		USD	3.500%	20/01/2049	64,999	0.02
1,340,492	Government National Mortgage Association	, ,	USD	4.500%	20/01/2049	1,441,311	0.41
5,667,048	Government National Mortgage Association		USD	5.000%	20/01/2049	6,174,310	1.74
1,115,344	Government National Mortgage Association		USD	5.934%	20/01/2049	187,214	0.05
754,106	Government National Mortgage Association	, ,	USD	3.674%	20/02/2049 20/02/2049	65,442	0.02
1,517,810 2,457,085	Government National Mortgage Association Government National Mortgage Association		USD USD	4.000% 4.500%	20/02/2049	1,615,930 2,642,472	0.45 0.74
984,042	Government National Mortgage Association		USD	4.000%	20/03/2049	1,047,118	0.30
725,308	Government National Mortgage Association	, ,	USD	4.500%	20/03/2049	779,919	0.22
1,977,329	Government National Mortgage Association		USD	5.000%	20/03/2049	2,154,310	0.61
942,286	Government National Mortgage Association	(GNMA)	USD	4.000%	20/04/2049	1,002,245	0.28

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
-	t Backed Obligations – (Continued)					
United States - (	Government National Mortgage Association (GNMA)	USD	4.000%	20/05/2049	1,129,310	0.32
	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	3.154%	20/06/2049	79,435	0.02
	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2049	1,616,046	0.45
	Government National Mortgage Association (GNMA)	USD	5.000%	20/06/2049	14,624	0.00
	Government National Mortgage Association (GNMA)	USD	3.000%	20/07/2049	3,699,428	1.04
	Government National Mortgage Association (GNMA)	USD	5.000%	20/08/2049	532,894	0.15
461,019	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	5.984%	20/08/2049	76,873	0.02
1,875,810	Government National Mortgage Association (GNMA)	USD	3.000%	20/09/2049	1,970,116	0.55
5,186,411	Government National Mortgage Association (GNMA)	USD	3.500%	20/10/2049	524,229	0.15
790,525	Government National Mortgage Association (GNMA)	USD	4.500%	20/10/2049	848,255	0.24
1,453,831	Government National Mortgage Association (GNMA)	USD	3.500%	20/12/2049	193,971	0.06
326,517		USD	4.500%	20/12/2049	350,260	0.10
1,867,669	` ',,	USD	5.951%	20/01/2050	343,150	0.10
1,924,123		USD	5.934%	20/02/2050	360,912	0.10
	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	5.951%	20/04/2050	481,943	0.14
	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2050	381,783	0.11
	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	6.051%	20/06/2050	151,859	0.04
1,540,860	, ,	USD	2.500%	20/10/2050	179,505	0.05
	Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2050	72,710	0.02
2,000,000		USD	2.000%	21/06/2051	2,032,513	0.57
54,000,000		USD	2.500%	21/06/2051	55,901,737	15.71
18,000,000	, , , , , , , , , , , , , , , , , , , ,	USD	3.000%	21/06/2051	18,782,670	5.28
3,000,000	Government National Mortgage Association (GNMA) TBA <sup>(9)</sup>	USD	3.000%	21/07/2051	3,129,507	0.88
					328,651,352	92.37
TOTAL AGENCII (cost USD 322,9	ES ASSET BACKED OBLIGATIONS 10,966)				328,651,352	92.37
Non-Agencies	Asset Backed Obligations – 11.28%					
Cayman Islands	·					
375,000	Bain Capital Credit CLO Ltd. 2021-1A "A" 144A <sup>(e)(h)</sup>	USD	1.245%	18/04/2034	374,323	0.10
350,000		USD	3.095%	18/04/2034	349,125	0.10
	Dryden XXVI Senior Loan Fund 2013-26A "AR" 144A <sup>(e)(h)</sup>	USD	1.084%	15/04/2029	2,146,339	0.60
	ICG US CLO Ltd. 2015-2RA "A1" 144A <sup>(e)(h)</sup>	USD	1.554%	16/01/2033	2,001,510	0.56
	Madison Park Funding XXX Ltd. 2018-30A "A" 144A <sup>(e)(h)</sup>	USD	0.934%	15/04/2029	3,201,808	0.90
	Magnetite XVI Ltd. 2015-16A "AR" 144A <sup>(e)(h)</sup>	USD	0.990%	18/01/2028	4,401,585	1.24
	Ocean Trails CLO 8 2020-8A "D" 144A <sup>(e)(h)</sup>	USD	5.084%	15/07/2029	1,002,856	0.28
	SOUND POINT CLO Ltd. 2013-2RA "A1" 144A(e)(h)	USD	1.134%	15/04/2029	2,144,909	0.60
	Sound Point CLO XVIII Ltd. 2017-4A "B" 144A(e)(h)	USD	1.988%	21/01/2031	446,245	0.13
2,150,000		USD	1.074%	15/04/2029	2,153,287	0.61
1,000,000		USD	1.533%	20/01/2034	1,000,984	0.28
1,000,000	York CLO 1 Ltd. 2014-1A "APR" 144A <sup>(e)(h)</sup>	USD	1.304%	22/10/2029	1,000,680	0.28
					20,223,651	5.68
United States 340 000	Bank 2017-BNK8 "D" 144A <sup>(h)</sup>	USD	2.600%	15/11/2050	303,382	0.09
	Bank 2018-BNK14 "D" 144A(h)	USD	3.000%	15/09/2060	88,713	0.09
	Bank 2018-BNK15 "D" 144A <sup>(h)</sup>	USD	3.000%	15/11/2061	701,986	0.02
	BBCMS Mortgage Trust 2018-C2 "A4"	USD	4.047%	15/12/2051	3,018,423	0.20
	Benchmark Mortgage Trust 2018-B6 "D" 144A <sup>(e)(h)</sup>	USD	3.272%	10/10/2051	664,943	0.03
	Brazos Education Loan Authority, Inc. 2012-1 "A1"(e)	USD	0.792%	26/12/2035	242,040	0.13
168 862	(a)	USD	0.947%	25/02/2030	169,757	0.05
	Brazos Higher Education Authority, Inc. 2011-1 "A2" (e)					0.07
	Brazos Higher Education Authority, Inc. 2011-1 "A2"(e) CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A(e)(h)			10/11/2049	260.418	
300,000	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)(h)</sup>	USD USD	4.201%	10/11/2049 10/02/2049	260,418 471,885	0.13
300,000	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)(h)</sup> Citigroup Commercial Mortgage Trust 2016-GC36 "C" <sup>(e)</sup>	USD		10/11/2049 10/02/2049 14/04/2050	260,418 471,885 86,701	0.13 0.02
300,000 450,000	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)</sup> (h) Citigroup Commercial Mortgage Trust 2016-GC36 "C" <sup>(e)</sup> Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(h)</sup>	USD USD	4.201% 4.750%	10/02/2049	471,885	
300,000 450,000 100,000	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)</sup> (h) Citigroup Commercial Mortgage Trust 2016-GC36 "C" <sup>(e)</sup> Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(h)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(h)</sup>	USD USD USD	4.201% 4.750% 3.250%	10/02/2049 14/04/2050	471,885 86,701	0.02 0.25
300,000 450,000 100,000 1,000,000 300,000	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)</sup> (h) Citigroup Commercial Mortgage Trust 2016-GC36 "C" <sup>(e)</sup> Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(h)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(h)</sup>	USD USD USD USD	4.201% 4.750% 3.250% 3.000%	10/02/2049 14/04/2050 15/09/2050	471,885 86,701 897,920	0.02 0.25 0.09
300,000 450,000 100,000 1,000,000 300,000 1,290,982	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)</sup> (h) Citigroup Commercial Mortgage Trust 2016-GC36 "Cc*(e) Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(h)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(h)</sup> COMM 2012-CCRE2 Mortgage Trust 2012-CR2 "A4"	USD USD USD USD USD	4.201% 4.750% 3.250% 3.000% 3.147%	10/02/2049 14/04/2050 15/09/2050 15/08/2045	471,885 86,701 897,920 306,632	0.02 0.25 0.09 0.37
300,000 450,000 100,000 1,000,000 300,000 1,290,982 171,183	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)</sup> (h) Citigroup Commercial Mortgage Trust 2016-GC36 "C"(e) Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(h)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(h)</sup> COMM 2012-CCRE2 Mortgage Trust 2012-CR2 "A4" ECMC Group Student Loan Trust 2017-1A "A" 144A <sup>(e)</sup> (h)	USD USD USD USD USD USD	4.201% 4.750% 3.250% 3.000% 3.147% 1.385%	10/02/2049 14/04/2050 15/09/2050 15/08/2045 27/12/2066	471,885 86,701 897,920 306,632 1,329,032	0.02 0.25 0.09 0.37 0.05
300,000 450,000 100,000 1,000,000 300,000 1,290,982 171,183 291	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)</sup> (h) Citigroup Commercial Mortgage Trust 2016-GC36 "C"(e) Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(h)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(h)</sup> COMM 2012-CCRE2 Mortgage Trust 2012-CR2 "A4" ECMC Group Student Loan Trust 2017-1A "A" 144A <sup>(e)(h)</sup> Fannie Mae Connecticut Avenue Securities 2016-C06 "1M2"(e)	USD USD USD USD USD USD USD	4.201% 4.750% 3.250% 3.000% 3.147% 1.385% 4.342%	10/02/2049 14/04/2050 15/09/2050 15/08/2045 27/12/2066 25/04/2029	471,885 86,701 897,920 306,632 1,329,032 178,631	0.02 0.25 0.09 0.37 0.05
300,000 450,000 100,000 1,000,000 300,000 1,290,982 171,183 291 216,000	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)</sup> (h) Citigroup Commercial Mortgage Trust 2016-GC36 "C" <sup>(e)</sup> Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(h)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(h)</sup> COMM 2012-CCRE2 Mortgage Trust 2012-CR2 "A4" ECMC Group Student Loan Trust 2017-1A "A" 144A <sup>(e)</sup> (h) Fannie Mae Connecticut Avenue Securities 2016-C06 "1M2" <sup>(e)</sup> FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 "1A1"	USD USD USD USD USD USD USD USD	4.201% 4.750% 3.250% 3.000% 3.147% 1.385% 4.342% 6.750%	10/02/2049 14/04/2050 15/09/2050 15/08/2045 27/12/2066 25/04/2029 21/09/2031	471,885 86,701 897,920 306,632 1,329,032 178,631 292	0.02 0.25 0.09 0.37 0.05 0.00
300,000 450,000 100,000 1,000,000 300,000 1,290,982 171,183 291 216,000	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)</sup> (h) Citigroup Commercial Mortgage Trust 2016-GC36 "C"(e) Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(h)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(h)</sup> COMM 2012-CCRE2 Mortgage Trust 2017-P8 "D" 144A <sup>(h)</sup> COMM 2012-CCRE2 Mortgage Trust 2012-CR2 "A4" ECMC Group Student Loan Trust 2017-1A "A" 144A <sup>(e)</sup> (h) Fannie Mae Connecticut Avenue Securities 2016-C06 "1M2"(e) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 "1A1" Freddie Mac STACR REMIC Trust 2020-DNA5 "M2" 144A <sup>(e)</sup> (h) Freddie Mac Structured Agency Credit Risk Debt Notes 2015-HQ2 "M3"(e) Freddie Mac Structured Agency Credit Risk Debt Notes 2017-DNA3 "M2"(e)	USD USD USD USD USD USD USD USD USD	4.201% 4.750% 3.250% 3.000% 3.147% 1.385% 4.342% 6.750% 2.810%	10/02/2049 14/04/2050 15/09/2050 15/08/2045 27/12/2066 25/04/2029 21/09/2031 25/10/2050	471,885 86,701 897,920 306,632 1,329,032 178,631 292 219,176	0.02 0.25 0.09 0.37 0.05 0.00 0.06
300,000 450,000 100,000 1,000,000 300,000 1,290,982 171,183 291 216,000 409,726	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)</sup> (h) Citigroup Commercial Mortgage Trust 2016-GC36 "Cc*(e) Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(h)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(h)</sup> COMM 2012-CCRE2 Mortgage Trust 2012-CR2 "A4" ECMC Group Student Loan Trust 2017-1A "A" 144A <sup>(e)</sup> (h) Fannie Mae Connecticut Avenue Securities 2016-C06 "1M2"(e) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 "1A1" Freddie Mac STACR REMIC Trust 2020-DNA5 "M2" 144A <sup>(e)</sup> (h) Freddie Mac Structured Agency Credit Risk Debt Notes 2015-HQ2 "M3"(e) Freddie Mac Structured Agency Credit Risk Debt Notes 2017-DNA3 "M2"(e)	USD USD USD USD USD USD USD USD USD USD	4.201% 4.750% 3.250% 3.000% 3.147% 1.385% 4.342% 6.750% 2.810% 3.342%	10/02/2049 14/04/2050 15/09/2050 15/08/2045 27/12/2066 25/04/2029 21/09/2031 25/10/2050 25/05/2025	471,885 86,701 897,920 306,632 1,329,032 178,631 292 219,176 417,590	0.02 0.25 0.09 0.37 0.05 0.00 0.06 0.12
300,000 450,000 100,000 300,000 1,290,982 171,183 291 216,000 409,726 710,000	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)</sup> (h) Citigroup Commercial Mortgage Trust 2016-GC36 "Ce'(e) Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(h)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(h)</sup> COMM 2012-CCRE2 Mortgage Trust 2012-CR2 "A4" ECMC Group Student Loan Trust 2017-1A "A" 144A <sup>(e)</sup> (h) Fannie Mae Connecticut Avenue Securities 2016-C06 "1M2" (e) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 "1A1" Freddie Mac STACR REMIC Trust 2020-DNA5 "M2" 144A <sup>(e)</sup> (h) Freddie Mac Structured Agency Credit Risk Debt Notes 2015-HQ2 "M3"(e) Freddie Mac Structured Agency Credit Risk Debt Notes 2017-DNA3 "M2"(e) Goal Capital Funding Trust 2010-1 "A" 144A <sup>(e)</sup> (h)	USD USD USD USD USD USD USD USD USD USD	4.201% 4.750% 3.250% 3.000% 3.147% 1.385% 4.342% 6.750% 2.810% 3.342% 2.592%	10/02/2049 14/04/2050 15/09/2050 15/08/2045 27/12/2066 25/04/2029 21/09/2031 25/10/2050 25/05/2025 25/03/2030	471,885 86,701 897,920 306,632 1,329,032 178,631 292 219,176 417,590 725,963	0.02 0.25 0.09 0.37 0.05 0.00 0.12 0.20
300,000 450,000 100,000 1,000,000 300,000 1,290,982 171,183 291 216,000 409,726 710,000 955,341	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)</sup> (h) Citigroup Commercial Mortgage Trust 2016-GC36 "C"(e) Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(h)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(h)</sup> COMM 2012-CCRE2 Mortgage Trust 2012-CR2 "A4" ECMC Group Student Loan Trust 2017-1A "A" 144A <sup>(e)</sup> (h) Fannie Mae Connecticut Avenue Securities 2016-C06 "1M2"(e) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 "1A1" Freddie Mac STACR REMIC Trust 2020-DNA5 "M2" 144A <sup>(e)</sup> (h) Freddie Mac Structured Agency Credit Risk Debt Notes 2015-HQ2 "M3"(e) Goal Capital Funding Trust 2010-1 "A" 144A <sup>(e)</sup> (h) Higher Education Funding I 2014-1 "A" 144A <sup>(e)</sup> (h)	USD USD USD USD USD USD USD USD USD USD	4.201% 4.750% 3.250% 3.000% 3.147% 1.385% 4.342% 6.750% 2.810% 3.342% 2.592% 0.847%	10/02/2049 14/04/2050 15/09/2050 15/08/2045 27/12/2066 25/04/2029 21/09/2031 25/10/2035 25/05/2025 25/03/2030 25/08/2048	471,885 86,701 897,920 306,632 1,329,032 178,631 292 219,176 417,590 725,963 965,374	0.02 0.25 0.08 0.37 0.05 0.00 0.06 0.12 0.20 0.27
300,000 450,000 100,000 1,000,000 300,000 1,290,982 171,183 291 216,000 409,726 710,000 955,341 933,509	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)</sup> (h) Citigroup Commercial Mortgage Trust 2016-GC36 "Cc*(e) Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(h)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(h)</sup> COMM 2012-CCRE2 Mortgage Trust 2012-CR2 "A4" ECMC Group Student Loan Trust 2017-1A "A" 144A <sup>(e)</sup> (h) Fannie Mae Connecticut Avenue Securities 2016-C06 "1M2"(e) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 "1A1" Freddie Mac STACR REMIC Trust 2020-DNA5 "M2" 144A <sup>(e)</sup> (h) Freddie Mac Structured Agency Credit Risk Debt Notes 2015-HQ2 "M3"(e) Freddie Mac Structured Agency Credit Risk Debt Notes 2017-DNA3 "M2"(e) Goal Capital Funding Trust 2010-1 "A" 144A <sup>(e)</sup> (h) Higher Education Funding I 2014-1 "A" 144A <sup>(e)</sup> (h) Illinois Student Assistance Commission 2010-1 "A3"(e)	USD USD USD USD USD USD USD USD USD USD	4.201% 4.750% 3.250% 3.000% 3.147% 1.385% 4.342% 6.750% 2.810% 3.342% 2.592% 0.847% 1.197%	10/02/2049 14/04/2050 15/09/2050 15/08/2045 27/12/2066 25/04/2029 21/09/2031 25/10/2050 25/05/2025 25/03/2030 25/08/2048 25/05/2034	471,885 86,701 897,920 306,632 1,329,032 178,631 292 219,176 417,590 725,963 965,374 940,617	0.02 0.25 0.09 0.37 0.05 0.00 0.06 0.12 0.20 0.27
300,000 450,000 100,000 1,000,000 300,000 1,290,982 171,183 291 216,000 409,726 710,000 955,341 933,509 695,925	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A <sup>(e)</sup> (h) Citigroup Commercial Mortgage Trust 2016-GC36 "Cr/e) Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(h)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(h)</sup> COMM 2012-CCRE2 Mortgage Trust 2012-CR2 "A4" ECMC Group Student Loan Trust 2017-1A "A" 144A <sup>(e)</sup> (h) Fannie Mae Connecticut Avenue Securities 2016-C06 "1M2"(e) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 "1A1" Freddie Mac STACR REMIC Trust 2020-DNA5 "M2" 144A <sup>(e)</sup> (h) Freddie Mac Structured Agency Credit Risk Debt Notes 2015-HQ2 "M3"(e) Freddie Mac Structured Agency Credit Risk Debt Notes 2017-DNA3 "M2"(e) Goal Capital Funding Trust 2010-1 "A" 144A <sup>(e)</sup> (h) Higher Education Funding I 2014-1 "A" 144A <sup>(e)</sup> (h) Illinois Student Assistance Commission 2010-1 "A3"(e) Impac CMB Trust Series 2004-8 "1A"(e) JPMDB Commercial Mortgage Securities Trust 2017-C7 "D" 144A <sup>(h)</sup>	USD USD USD USD USD USD USD USD USD USD	4.201% 4.750% 3.250% 3.000% 3.147% 1.385% 4.342% 6.750% 2.810% 3.342% 2.592% 0.847% 1.197% 1.076%	10/02/2049 14/04/2050 15/08/2050 15/08/2050 15/08/2045 27/12/2066 25/04/2029 21/09/2031 25/10/2050 25/05/2025 25/03/2030 25/08/2048 25/05/2034	471,885 86,701 897,920 306,632 1,329,032 178,631 292 219,176 417,590 725,963 965,374 940,617 692,350	0.02 0.25 0.09 0.37 0.05 0.00 0.06 0.12 0.20 0.27 0.26 0.19
300,000 450,000 100,000 300,000 1,290,982 171,183 291 216,000 409,726 710,000 955,341 933,509 695,925 18,004	CFCRE Commercial Mortgage Trust 2016-C6 "D" 144A(e)(h) Citigroup Commercial Mortgage Trust 2016-GC36 "Cc/de) Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A(h) Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A(h) Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A(h) COMM 2012-CCRE2 Mortgage Trust 2012-CR2 "A4" ECMC Group Student Loan Trust 2017-1A "A" 144A(e)(h) Fannie Mae Connecticut Avenue Securities 2016-C06 "1M2"(e) FNT Mortgage-Backed Pass-Through Certificate Series Trust 2001-4 "1A1" Freddie Mac STACR REMIC Trust 2020-DNA5 "M2" 144A(e)(h) Freddie Mac Structured Agency Credit Risk Debt Notes 2015-HQ2 "M3"(e) Freddie Mac Structured Agency Credit Risk Debt Notes 2017-DNA3 "M2"(e) Goal Capital Funding Trust 2010-1 "A" 144A(e)(h) Higher Education Funding 12014-1 "A" 144A(e)(h) Illinois Student Assistance Commission 2010-1 "A3"(e) Impac CMB Trust Series 2004-8 "1A"(e) JPMDB Commercial Mortgage Securities Trust 2017-C7 "D" 144A(h)	USD USD USD USD USD USD USD USD USD USD	4.201% 4.750% 3.250% 3.000% 3.147% 1.385% 4.342% 6.750% 2.810% 3.342% 2.592% 0.847% 1.197% 0.812%	10/02/2049 14/04/2050 15/09/2050 15/08/2045 27/12/2066 25/04/2029 21/09/2031 25/10/2050 25/05/2025 25/03/2030 25/05/2034 25/07/2045 25/10/2034	471,885 86,701 897,920 306,632 1,329,032 178,631 292 219,176 417,590 725,963 965,374 940,617 692,350 17,722	0.02

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equity
-	es Asset Backed Obligations – (Continued)					
United States 400.0	<ul> <li>(Continued)</li> <li>Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 "D" 144A<sup>(h)</sup></li> </ul>	USD	3.060%	15/10/2048	388.580	0.1
	000 Morgan Stanley Capital I Trust 2018-L1 "A3"	USD	4.139%	15/10/2051	3,405,583	0.96
	Morgan Stanley Capital I Trust 2018-L1 "D" 144A <sup>(h)</sup>	USD	3.000%	15/10/2051	726,867	0.20
	776 New Residential Mortgage Loan Trust 2015-1A "A1" 144A <sup>(e)(h)</sup>	USD	3.750%	28/05/2052	92,847	0.0
	173 PHEAA Student Loan Trust 2016-1A"A" 144A <sup>(e)(h)</sup> 105 Structured Asset Mortgage Investments II Trust 2005-AR8 "A2" <sup>(e)</sup>	USD USD	1.242% 1.979%	25/09/2065 25/02/2036	217,769 768,017	0.0
	109 Student Loan Consolidation Center Student Loan Trust I 2011-1 "A" 144A(e)(h)	USD	1.979%	25/10/2027	59,387	0.2
300.0	000 Wells Fargo Commercial Mortgage Trust 2017-C38 "D" 144A <sup>(h)</sup>	USD	3.000%	15/07/2050	274,125	0.0
	000 Wells Fargo Commercial Mortgage Trust 2017-RB1 "D" 144A(h)	USD	3.401%	15/03/2050	283,334	0.0
					19,913,246	5.6
COTAL NON-A	AGENCIES ASSET BACKED OBLIGATIONS 859,817)				40,136,897	11.2
TOTAL TRAN	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET				459,788,556	129.2
Time Deposi					455,760,550	123.2
	15 – 0.30 /0					
United States 19 954 5	509 Cooperatieve Rabobank UA USD Time Deposit	USD	0.010%	01/06/2021	19,954,509	5.6
	735 ING Bank NV USD Time Deposit	USD	0.030%	01/06/2021	10,562,735	2.9
					30,517,244	8.5
FOTAL TIME I cost USD 30,					30,517,244	8.5
MARKET VAL	UE OF INVESTMENTS EXCLUDING DERIVATIVES 9,337,635)				536,367,572	150.7
Covered For	ward Mortgage Backed Securities – (3.99%)					
	00) Federal National Mortgage Association (FNMA) TBA <sup>(g)(i)</sup>	USD	4.000%	14/06/2051	(3,207,656)	(0.90
	00) Federal National Mortgage Association (FNMA) TBA <sup>(g)(i)</sup>	USD	5.000%	14/06/2051	(10,998,438)	(3.09
					(14,206,094)	(3.99
TOTAL COVE (cost USD (14	RED FORWARD MORTGAGE BACKED SECURITIES ,,278,672))				(14,206,094)	(3.99
Futures Con	tracts – (0.01%)					
	(			Commitment	Unrealised	% c
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders Equit
	USD					
	US Treasury Notes 10YR Futures 21/09/2021		Long	20,965,641	2,582	0.0
7 13	US Treasury Notes 2YR Futures 30/09/2021 US Treasury Ultra Long Notes 10YR Futures 21/09/2021		Long Long	1,545,031 1,882,969	13 1,066	0.0 0.0
				24,393,641	3,661	0.0
JNREALISED	GAIN ON FUTURES CONTRACTS				3,661	0.0
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Loss USD	% o Shareholders Equit
	USD		Long	7.978.312	(32,534)	(0.0
					104,004)	(0.0)
51	US Treasury Long Bond Futures 21/09/2021		-	(4,828.992)		(0.0)
51 (39)			Short Short	(4,828,992) (185,031)	(955) (270)	
51 (39)	US Treasury Long Bond Futures 21/09/2021 US Treasury Notes 5YR Futures 30/09/2021		Short		(955)	(0.00
51 (39) (1)	US Treasury Long Bond Futures 21/09/2021 US Treasury Notes 5YR Futures 30/09/2021		Short	(185,031)	(955) (270)	(0.00
51 (39) (1) UNREALISED	US Treasury Long Bond Futures 21/09/2021 US Treasury Notes 5YR Futures 30/09/2021 US Treasury Ultra Long Bond Futures 21/09/2021		Short	(185,031)	(955) (270) (33,759) (33,759)	(0.00 (0.01
51 (39) (1) UNREALISED	US Treasury Long Bond Futures 21/09/2021 US Treasury Notes 5YR Futures 30/09/2021 US Treasury Ultra Long Bond Futures 21/09/2021  LOSS ON FUTURES CONTRACTS		Short	(185,031)	(955) (270) (33,759) (33,759) Unrealised by Gain	(0.00 (0.00 (0.01 (0.01 % o Shareholders Equity

			(Continued)				Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Matur Da	ity Gain	Shareholders' Equity
USD EUR	836,708 17,236,519	PLN USD	3,080,098 20,519,948			02/06/20 25/06/20		0.00 0.12
UNREALISED GAIN	ON FORWARD CURF	RENCY CONTRA	CTS HELD FOR HEDGING PURPO	SES			497,629	0.14
							Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold			Matur Da		Shareholders' Equity
USD	1,162,020	EUR	957,538			25/06/20		(0.00)
GBP	78,230	USD	111,135			05/08/20		(0.00)
PLN	3,080,097	USD	836,979	2050		23/08/20		(0.00)
	ON FORWARD CUR	RENCY CONTRA	ACTS HELD FOR HEDGING PURPO	JSE8			(4,873)	(0.00)
Options – (0.01%)						Unrealised		% of
Holdings	Security Description					Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Purchased Options	s						
11,950,000	Call 3 month LIBOR S		Expires 20/04/2022	Strike 0.83		(5,994)	80,294	0.02
7,970,000	Put 3 month LIBOR S	waption	Expires 10/08/2021	Strike 0.75		50,503	91,150	0.03
	D ODTIONS					44,509	171,444	0.05
TOTAL PURCHASE (cost USD 126,935)	DOPTIONS						171,444	0.05
	Written Options							
(14,930,000)	USD Call 3 month LIBOR S	Swaption	Expires 22/11/2021	Strike 0.86		(8,482)	(59,990)	(0.02)
(17,930,000)	Call 3 month LIBOR S		Expires 20/04/2022	Strike 0.63		5,509	(66,456)	(0.02)
(7,970,000)	Put 3 month LIBOR S	•	Expires 10/08/2021	Strike 0.88		(31,529)	(56,236)	(0.01)
(7,970,000)	Put 3 month LIBOR S	waption	Expires 10/08/2021	Strike 1.01	_	(16,037)	(31,977)	(0.01)
						(50,539)	(214,659)	(0.06)
TOTAL WRITTEN O (cost USD (164,121)							(214,659)	(0.06)
TOTAL OPTIONS (cost USD (37,186))							(43,215)	(0.01)
								<u> </u>
Swap Contracts – Net Local	0.14%						Unrealised	% of
Notional Amount	Pay		Pagaiya		Currency	Maturity Date	Gain USD	Shareholders' Equity
Amount			Receive		Currency	Maturity Date	030	Equity
2,230,000	Interest Rate Swaps Floating (USD 3 mont	h LIBOD)	Fixed 0.500%		USD	16/06/2026	3,921	0.00
3,730,000	Floating (USD 3 mont	,	Fixed 2.209%		USD	25/02/2031	6,364	0.00
3,470,000	Floating (USD 3 mont		Fixed 2.378%		USD	09/03/2031	8,366	0.01
UNREALISED GAIN	ON INTEREST RATE	SWAPS					18,651	0.01
	Credit Default Swaps							
2,000,000	Floating (The Markit C America A 11 Index)	MBX North	Fixed 2.000%		USD	18/11/2054	294,556	0.08
600,000	Floating (The Markit C America BBB- 11 Inde		Fixed 3.000%		USD	18/11/2054	73,288	0.02
1,650,000	Floating (The Markit C America BBB- 11 Inde	MBX North	Fixed 3.000%		USD	18/11/2054	164,986	0.05
900,000	Floating (The Markit C America BBB- 11 Inde	MBX North	Fixed 3.000%		USD	18/11/2054	55,360	0.02
1,200,000	Floating (The Markit C	MBX North	Fixed 3.000%		USD	17/10/2057	128,860	0.04
	America BBB- 8 Index	()						

Swap Contracts -	- (Continueu)					
Net Local Notional					Unrealised Gain	% o
Amount	Pay	Receive	Currency	Maturity Date	USD	Equit
650,000	Credit Default Swaps – (Continued) Floating (The Markit CMBX North America BBB- 10 Index)	Fixed 3.000%	USD	17/11/2059	48,378	0.0
1,200,000	Floating (The Markit CMBX North America BBB- 10 Index)	Fixed 3.000%	USD	17/11/2059	54,754	0.0
UNREALISED GAIR	ON CREDIT DEFAULT SWAPS				859,045	0.24
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				877,696	0.2
Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equity
	Interest Rate Swaps					
9,860,000	Floating (USD 1 month LIBOR)	Floating (USD 3 month LIBOR)	USD	25/07/2024	(4,834)	(0.00)
2,440,000	Fixed 1.598%	Floating (USD 3 month LIBOR)	USD	11/03/2026	(3,181)	(0.00)
4,610,000	Fixed 2.431%	Floating (USD 3 month LIBOR)	USD	25/02/2036	(4,046)	(0.00
2,720,000	Fixed 2.503%	Floating (USD 3 month LIBOR)	USD	10/03/2036	(5,054)	(0.01)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(17,115)	(0.01)
1,600,000	Credit Default Swaps Floating (The Markit CMBX North America BBB- 11 Index)	Fixed 3.250%	USD	18/11/2054	(65,134)	(0.02
1,200,000	Floating (The Markit CMBX North America BBB- 9 Index)	Fixed 3.000%	USD	17/09/2058	(112,641)	(0.03
1,550,000	Floating (The Markit CMBX North America BBB- 10 Index)	Fixed 3.000%	USD	17/11/2059	(170,150)	(0.05
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(347,925)	(0.10
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(365,040)	(0.11
MARKET VALUE C					523,093,577	147.02
OTHER ASSETS A	-				(167,300,831)	(47.02
SHAREHOLDERS'	EQUITY				355,792,746	100.00
						% o
TOTAL INVESTME	NTS				Market Value USD	Shareholders Equity
Total Investments exclu	ding derivatives (cost USD 529,337,635)				536,367,572	150.75
Market value of covere	d forward mortgage backed securities (cost USE	(14,278,672))			(14,206,094)	(3.99
Unrealised gain on futu					3,661	0.00
Unrealised loss on futu					(33,759)	(0.01
	vard currency contracts held for hedging purpose				497,629	0.14
	ard currency contracts held for hedging purpose	es			(4,873)	(0.00
	sed options (cost USD 126,935)				171,444	0.0
	options (cost USD (164,121))				(214,659)	(0.06
Unrealised gain on swa					877,696	0.25
Unrealised loss on swa Other Assets and Liabi	•				(365,040) (167,300,831)	(0.11 (47.02
						•
Shareholders' Equ	ity				355,792,746	100.00

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

The counterparties for forward currency contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., HSBC Bank Plc., Morgan Stanley & Co. International Plc., State Street Bank & Trust and UBS AG.

The counterparties for options contracts were Citibank N.A., Deutsche Bank AG and JP Morgan Chase Bank N.A.

The counterparties for swap contracts were Citigroup Global Markets, Inc., Credit Suisse, JP Morgan Securities, Inc. and Morgan Stanley & Co. International Plc.

The maximum individual counterparty exposure as at 31 May 2021 is 0.17% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) A related party to Goldman Sachs Funds.
- (d) The yield for this fund as at 31 May 2021 was 0.011%.
- (e) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (f) This security has a step up coupon which moves to the second rate at a set date in the future.
- (9) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.
- (h) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (i) These represent TBA sales covered by long FNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds – 42.14% Argentina						
-	Argentina Government International Bond	EUR	0.500%	09/07/2029	1,469	0.01
	Argentina Government International Bond	USD	1.000%	09/07/2029	2,300	0.01
97,000	Argentina Government International Bond	EUR	0.125%	09/07/2030	42,010	0.20
	Argentina Government International Bond <sup>(c)</sup>	USD	0.125%	09/07/2035	37,325	0.17
10,000	YPF S.A.	USD	6.950%	21/07/2027	6,596	0.03
Bahrain					89,700	0.42
	Bahrain Government International Bond	USD	7.375%	14/05/2030	224,869	1.06
Belize 10.631	Belize Government International Bond <sup>(d)</sup>	USD	4.938%	20/02/2034	4,365	0.02
Brazil	Boiled Government international Bond		4.00070	20/02/2004	4,000	0.02
800,000	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2027	168,274	0.79
	Brazil Notas do Tesouro Nacional—Series F	BRL	10.000%	01/01/2029	105,815	0.50
200,000	Brazilian Government International Bond	USD	3.875%	12/06/2030	202,218	0.95
					476,307	2.24
Chile 25,000,000	Papas de la Tagararia de la Parciblias en Tagar	OL D	E 0000/	04/00/0005	E0.070	0.01
	Bonos de la Tesoreria de la Republica en pesos Bonos de la Tesoreria de la Republica en pesos 144A <sup>(e)</sup>	CLP CLP	5.000% 4.700%	01/03/2035 01/09/2030	50,972 7,388	0.24 0.04
0,000,000	20100 de la 10001011d de la Hopasiida di Posso IIII	02.		0 1/00/2000	58,360	0.28
China					30,300	0.20
	Agricultural Development Bank of China—Series 2004	CNY	2.960%	17/04/2030	279,793	1.32
	China Development Bank—Series 2010	CNY	3.090%	18/06/2030	95,705	0.45
	China Development Bank—Series 2012	CNY	3.340%	14/07/2025	318,763	1.50
	China Government Bond	CNY	2.850%	04/06/2027	48,130	0.22
	China Government Bond	CNY	3.280%	03/12/2027	44,586	0.21
					786,977	3.70
Colombia						
	Colombia Government International Bond	USD	4.125%	15/05/2051	183,181	0.86
	Colombian TES—Series B	COP	6.250%	26/11/2025	271,303	1.28
	Colombian TES—Series B	COP	7.500%	26/08/2026	83,370	0.39
	Colombian TES—Series B	COP	5.750%	03/11/2027	36,129	0.17
199,000,000	Colombian TES—Series B	COP	7.250%	26/10/2050	46,762	0.22
					620,745	2.92
Czech Republic 1 740 000	Czech Republic Government Bond—Series 100	CZK	0.250%	10/02/2027	77,211	0.36
290,000	·	CZK	2.000%	13/10/2033	14,124	0.07
	Czech Republic Government Bond—Series 94	CZK	0.950%	15/05/2030	55,975	0.27
	Czech Republic Government Bond—Series 95	CZK	1.531%	26/06/2026	45,083	0.21
					192,393	0.91
Dominican Repub	olic					
11,200,000	Dominican Republic International Bond	DOP	8.900%	15/02/2023	206,461	0.97
150,000	Dominican Republic International Bond	USD	6.400%	05/06/2049	161,237	0.76
					367,698	1.73
Ecuador 21 028	Founder Covernment International Panel	USD	6 2500/	31/07/2020	12,499	0.00
	Ecuador Government International Bond Ecuador Government International Bond <sup>(c)</sup>	USD	6.250% 0.500%	31/07/2030 31/07/2035	48,003	0.06 0.22
	Ecuador Government International Bond <sup>(c)</sup>	USD	0.500%	31/07/2035	43,904	0.22
30,000	200000 Oovermore recitational pond.	000	0.500 /6	31/01/2040		
Egypt					104,406	0.49
	Egypt Government International Bond	USD	7.625%	29/05/2032	217,190	1.02
El Salvador	El Salvador Covernment International Bond	Hen	6.0750/	10/04/0007	0.050	0.04
	El Salvador Government International Bond El Salvador Government International Bond	USD USD	6.375% 8.250%	18/01/2027 10/04/2032	9,850 20,844	0.04 0.10
	· · · · · · · · · · · · · · · · · · ·				30,694	0.14
Honduras					30,004	0.14
	Honduras Government International Bond	USD	7.500%	15/03/2024	216,293	1.02

		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Bonds -	- (Contir	nued)					
Hungary							
		Hungary Government Bond—Series 26/D	HUF	2.750%	22/12/2026	52,794	0.25
		Hungary Government Bond—Series 27/A	HUF	3.000%	27/10/2027	159,462	0.75
	110,000	OTP Bank Nyrt <sup>(d)</sup>	EUR	2.875%	15/07/2029	137,166	0.65
	_					349,422	1.65
Indonesia	-	Indonesia Government International Bond	USD	2.850%	14/02/2030	301,280	1.42
	-	Indonesia Treasury Bond—Series FR56	IDR	8.375%	15/09/2026	128,842	0.61
1,000,	000,000	Indonesia Treasury Bond—Series FR70	IDR	8.375%	15/03/2024	76,164	0.36
360,	000,000	Indonesia Treasury Bond—Series FR73	IDR	8.750%	15/05/2031	29,259	0.14
134,	000,000	Indonesia Treasury Bond—Series FR80	IDR	7.500%	15/06/2035	9,746	0.04
2,000,	000,000	Indonesia Treasury Bond—Series FR87	IDR	6.500%	15/02/2031	140,847	0.66
						686,138	3.23
Ivory Coa		Ivory Coast Government International Bond	EUR	6.625%	22/03/2048	128,803	0.61
Lebanon	100,000	TVOLY COURT GOVERNMENT MICHIGATIONAL BONG	Lon	0.02070	22,00,2040	120,000	
Lenamon	50,000	Lebanon Government International Bond	USD	6.200%	26/02/2025	6,815	0.03
	-	Lebanon Government International Bond	USD	6.750%	29/11/2027	2,733	0.03
	-	Lebanon Government International Bond	USD	6.850%	25/05/2029	6,798	0.03
	,	Lebanon Government International Bond	USD	6.650%	26/02/2030	5,627	0.03
			•			21,973	0.10
Mexico							
	-	Mexican Bonos—Series M	MXN	8.000%	05/09/2024	110,011	0.52
,	,	Mexican Bonos—Series M	MXN	5.750%	05/03/2026	77,134	0.36
	-	Mexican Bonos—Series M	MXN	7.750%	29/05/2031	15,940	0.07
,	,	Mexican Bonos—Series M 20	MXN	8.500%	31/05/2029	118,614	0.56
	-	Mexican Bonos—Series M 30	MXN	10.000%	20/11/2036	103,474	0.49
		Mexico Government International Bond	USD	4.750%	27/04/2032	228,012	1.07
	.,	Petroleos Mexicanos Petroleos Mexicanos	USD USD	6.350% 6.950%	12/02/2048 28/01/2060	16,088 13,222	0.08 0.06
	10,000			0.00070	20/01/2000	682,495	3.21
Nigeria						002,100	
-	200,000	Nigeria Government International Bond	USD	7.143%	23/02/2030	213,336	1.00
Panama	10 000	Panama Notas del Tesoro 144A <sup>(e)</sup>	USD	3.750%	17/04/2026	10,828	0.05
Paraguay	-	Tanana Notas del Tesoro 144A	000	3.73070	1770-7/2020	10,020	0.00
		Paraguay Government International Bond	USD	5.000%	15/04/2026	227,012	1.07
Peru							
	-	Peru Government Bond	PEN	5.940%	12/02/2029	7,337	0.04
		Peru Government Bond	PEN	5.400%	12/08/2034	78,982	0.37
	-	Peruvian Government International Bond	USD	2.783%	23/01/2031	20,042	0.09
	100,000	Peruvian Government International Bond	EUR	1.250%	11/03/2033	115,762	0.55
BL III						222,123	1.05
Philippin		Philippine Government Bond—Series 1063	PHP	6.250%	22/03/2028	5,560	0.03
		Philippine Government Bond—Series 1064	PHP	6.875%	10/01/2029	11,599	0.05
						17,159	0.08
Poland							
		Poland Government Bond—Series 425	PLN	0.750%	25/04/2025	213,149	1.00
	-	Poland Government Bond—Series 428	PLN	2.750%	25/04/2028	148,110	0.70
	70,000	Poland Government Bond—Series 727	PLN .	2.500%	25/07/2027	20,164	0.10
						381,423	1.80
Qatar	200,000	Qatar Government International Bond	USD	5.103%	23/04/2048	260,367	1.23
	-	2 Delivers and managerial bond		0.10070	23,04/2040	250,007	1.20
Romania							
Romania	70,000	Romania Government Bond—Series 15Y Romania Government Bond—Series 8Y	RON RON	3.650% 4.150%	24/09/2031 26/01/2028	17,475 21,193	0.08 0.10

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti						
Romania – (Conti	· ·					
	Romanian Government International Bond	EUR	2.625%	02/12/2040	35,995	0.17
40,000	Romanian Government International Bond	EUR	3.375%	28/01/2050	51,506	0.24
					126,169	0.59
Russia						
3,865,000	Russian Federal Bond - OFZ Bonds—Series 6221	RUB	7.700%	23/03/2033	55,159	0.26
	Russian Federal Bond - OFZ Bonds—Series 6228	RUB	7.650%	10/04/2030	132,855	0.63
	Russian Federal Bond - OFZ Bonds—Series 6232	RUB	6.000%	06/10/2027	30,503	0.14
4,175,000	Russian Federal Bond - OFZ Bonds—Series 6235	RUB	5.900%	12/03/2031	52,338	0.25
					270,855	1.28
South Africa	Could Africa Courses and Dond Courses 2000	740	0.0000/	04/04/0000	400 500	0.54
	South Africa Government Bond—Series 2030 South Africa Government Bond—Series 2035	ZAR ZAR	8.000% 8.875%	31/01/2030 28/02/2035	109,589 191,131	0.51 0.90
	South Africa Government Bond—Series 2007	ZAR	8.500%	31/01/2037	103,278	0.49
1,000,000	000017,11100 001011110111 20110 001100 2007			0.70172001		
					403,998	1.90
Supranationals 200.000	Eastern & Southern African Trade & Development Bank	USD	4.875%	23/05/2024	208,706	0.98
Thailand				20,00/2024	200,100	
	Thailand Government Bond	THB	2.400%	17/12/2023	68,887	0.32
	Thailand Government Bond	THB	1.250%	12/03/2028	128,791	0.60
3,740,000	Thailand Government Bond	THB	2.875%	17/12/2028	131,067	0.62
,	Thailand Government Bond	THB	3.650%	20/06/2031	19,201	0.09
	Thailand Government Bond	THB	3.775%	25/06/2032	90,946	0.43
	Thailand Government Bond Thailand Government Bond	THB THB	3.400% 3.300%	17/06/2036 17/06/2038	11,411	0.05
, .,	Thailand Government Bond	THB	3.600%	17/06/2036	77,935 3,746	0.37 0.02
,					531,984	2.50
					331,964	2.50
Turkey 450,000	Turkey Government Bond	TRY	12.200%	18/01/2023	48,377	0.23
170,000	•	TRY	11.000%	24/02/2027	14,928	0.07
	Turkey Government Bond	TRY	11.700%	13/11/2030	69,558	0.33
350,000	Turkey Government International Bond	USD	4.875%	09/10/2026	341,154	1.60
					474,017	2.23
Ukraine						
	Ukraine Government International Bond	USD	7.750%	01/09/2024	110,344	0.52
10,000	Ukraine Government International Bond—Series GDP <sup>(d)</sup>	USD	0.000%	31/05/2040	11,123	0.05
					121,467	0.57
United Kingdom						
200,000	Gazprom PJSC Via Gaz Finance Plc.	USD	3.250%	25/02/2030	199,178	0.94
Venezuela 560,000	Petroleos de Venezuela S.A.	USD	6.000%	16/05/2024	26,180	0.12
TOTAL BONDS					·	
(cost USD 9,407,	415)				8,953,630	42.14
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Common Stock	re _ 45 15%					
Argentina	3 – 40.1070					
93	MercadoLibre, Inc.				126,914	0.60
Brazil	And behalf Formand De Faring 1970				00.000	2
	Aeris Industria E Comercio De Equipamentos Para Geracao De Energia S.A. Atacadao S.A.				29,830	0.14
	Atacadao S.A. B3 S.A Brasil Bolsa Balcao				51,137 23,488	0.24 0.11
	Banco Bradesco S.A.—Preferred				63,742	0.30
,	Blau Farmaceutica S.A.				22,786	0.11
17,211	Boa Vista Servicos S.A.				32,878	0.15
	Caixa Seguridade Participacoes S.A.				39,941	0.19
	Locaweb Servicos de Internet S.A.				57,650	0.27
588	Pagseguro Digital Ltd. "A"				28,959	0.14

Holdings	Security Description	Market Value USD	% of Shareholders Equity
	ks – (Continued)		
Brazil – (Continu 7,450	ied) Dualicorp Consultoria e Corretora de Seguros S.A.	41,398	0.19
4,815	Rede D'Or Sao Luiz S.A. 144A <sup>(e)</sup>	65,233	0.3
		457,042	2.15
British Virgin Isl 4,370	ands Fix Price Group Ltd.—GDR 144A <sup>(e)(f)</sup>	35,594	0.17
China	(6)		
	is Alibaba Group Holding Ltd.—ADR <sup>(f)</sup> Anhui Conch Cement Co., Ltd. "H"	548,859 43,328	2.58 0.20
	ANTA Sports Products Ltd.	60,594	0.29
700	Bilibili, Inc.—ADR <sup>(f)</sup>	75,124	0.35
	China Merchants Bank Co., Ltd. "H"	254,322	1.20
	Contemporary Amperex Technology Co., Ltd. "A"	77,393	0.37
	2 Daqo New Energy Corp.—ADR <sup>(f)</sup> 3 ENN Energy Holdings Ltd.	39,388 134,238	0.19 0.63
	Gree Electric Appliances, Inc. "A"	32,253	0.05
	Hangzhou Robam Appliances Co., Ltd. "A"	50,880	0.24
	Hangzhou Robam Appliances Co., Ltd. "A"	6,970	0.03
	Jiumaojiu International Holdings Ltd. 144A <sup>(e)</sup>	47,182	0.22
	Kweichow Moutai Co., Ltd. "A"     Luxshare Precision Industry Co., Ltd. "A"	185,126 50,035	0.87 0.24
	Meituan "B" 144A <sup>(e)</sup>	50,035 183,949	0.24
	Minth Group Ltd.	50,843	0.07
	Ping An Insurance Group Co. of China Ltd. "H"	163,958	0.77
	SF Holding Co., Ltd. "A"	36,252	0.17
	Silergy Corp.	126,155	0.59
	Sunny Optical Technology Group Co., Ltd. Tencent Holdings Ltd.	91,717 609,604	0.43 2.87
	Topsports International Holdings Ltd. 144A <sup>(e)</sup>	51,152	0.24
	WuXi AppTec Co., Ltd. "H" 144A <sup>(e)</sup>	66,204	0.31
	Yunnan Aluminium Co., Ltd. "A"	66,128	0.31
	Zepp Health Corp.—ADR <sup>(f)</sup>	15,918	0.08
12,468	B Zhejiang Sanhua Intelligent Controls Co., Ltd. "A"	43,248	0.20
		3,110,820	14.64
Cyprus 1,064	Ozon Holdings Plc.—ADR <sup>(f)</sup>	56,775	0.27
1,792	! TCS Group Holding Plc.—GDR <sup>(f)</sup>	134,723	0.63
		191,498	0.90
<b>Egypt</b> 9,547	Commercial International Bank Egypt SAE—GDR <sup>(f)</sup>	33,176	0.16
Greece			
	Hellenic Exchanges - Athens Stock Exchange S.A.	16,096	0.08
, .	JUMBO S.A.	47,881	0.23
3,030	Sarantis S.A.	39,279 ————————————————————————————————————	0.18
Hong Kong		103,230	0.43
	AIA Group Ltd.	151,754	0.72
20,000	Alibaba Health Information Technology Ltd.	49,574	0.23
	China Mengniu Dairy Co., Ltd.	76,980	0.36
	i Hong Kong Exchanges & Clearing Ltd. Sino Biopharmaceutical Ltd.	114,237	0.54
	Techtronic Industries Co., Ltd.	84,285 66,037	0.40 0.31
0,000	Nonitoria inadatios soi, 2 di	542,867	2.56
India		5 12,001	2.00
	Amber Enterprises India Ltd.	52,836	0.25
	Atul Ltd.	40,279	0.19
	Avenue Supermarts Ltd. 144A <sup>(e)</sup>	58,029	0.27
	Computer Age Management Services Ltd. Crompton Greaves Consumer Electricals Ltd.	50,128 42,709	0.24 0.20
	Divi's Laboratories Ltd.	55,568	0.26
977	Godrej Properties Ltd.	65,795	0.31
	,		
3,504 2,647	CICICI Lombard General Insurance Co., Ltd. 144A <sup>(e)</sup>	54,229	0.25
3,504 2,647 1,234			0.25 0.36 0.57

Holdings	Security Description	Market Value USD	% o Shareholders Equit
Common Stock	s – (Continued)		
India – (Continue	i) Infosys Ltd.—ADR <sup>(f)</sup>	23,828	0.1
	Kotak Mahindra Bank Ltd.	70,652	0.1
	Navin Fluorine International Ltd.	78,433	0.3
	Route Mobile Ltd.	60,837	0.2
3,019	SBI Life Insurance Co., Ltd. 144A <sup>(e)</sup>	40,712	0.1
6,299	Tata Consumer Products Ltd.	56,948	0.2
	TeamLease Services Ltd.	45,744	0.2
7,637	Wipro Ltd.	56,777	0.2
		1,050,542	4.9
ndonesia 47,600	Bank Central Asia Tbk PT	105,647	0.5
687,100	BFI Finance Indonesia Tbk PT	36,315	0.1
43,200	Map Aktif Adiperkasa PT	6,774	0.0
	Pakuwon Jati Tbk PT	19,231	0.0
32,236	Semen Indonesia Persero Tbk PT	21,769	0.1
		189,736	0.8
Mexico 10.199	Arca Continental SAB de CV	55,044	0.2
	Gentera SAB de CV	11,814	0.0
16,234	Kimberly-Clark de Mexico SAB de CV "A"	28,953	0.1
22,600	Wal-Mart de Mexico SAB de CV	71,657	0.3
		167,468	0.7
<b>Peru</b> 1,348	Intercorp Financial Services, Inc.	36,439	0.1
Philippines			
1,900	Del Monte Pacific Ltd.	553	0.0
	Jollibee Foods Corp.	37,882	0.1
231,200	Monde Nissin Corp. 144A <sup>(e)(g)</sup>	65,300	0.3
		103,735	0.4
Poland 1 169	Dino Polska S.A. 144A <sup>(e)</sup>	89,656	0.4
	InPost S.A.	53,353	0.2
	Powszechna Kasa Oszczednosci Bank Polski S.A.	90,797	0.4
		233,806	1.1
Russia			
	Detsky Mir PJSC 144A <sup>(e)</sup>	70,753	0.3
	Moscow Exchange MICEX-RTS PJSC	28,622	0.1
	Sberbank of Russia PJSC	83,264	0.3
1,205	Yandex NV "A"	82,012	0.3
		264,651	1.2
Saudi Arabia 4,811	Saudi National Bank	69,018	0.3
Singapore			
	Nanofilm Technologies International Ltd.	51,997	0.2
243	Sea Ltd.—ADR <sup>(f)</sup>	62,694	0.3
Slovenia		114,691	0.5
	Nova Ljubljanska Banka dd—GDR <sup>(f)</sup>	14,964	0.0
South Africa	Clicke Croup Ltd	50.015	0.0
	Clicks Group Ltd.	53,215 29,967	0.2
	Distell Group Holdings Ltd.  JSE Ltd.	29,967 38,149	0.1 0.1
	Mr Price Group Ltd.	69,207	0.1
	Santam Ltd.	26,892	0.3
	Transaction Capital Ltd.	50,300	0.2
		267,730	1.2
South Korea	File Halling Over		
	Fila Holdings Corp.  Hankook Tire & Technology Co., Ltd.	40,054 41,467	0.1 0.1
u56	Hankook Tite & Technology Co. 1 td	11 167	

Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)					
South Korea – (C	· · · · · · · · · · · · · · · · · · ·				04.005	0.40
	Hugel, Inc. LG Electronics, Inc.				21,085 100,842	0.10 0.47
	NAVER Corp.				113,715	0.47
	NCSoft Corp.				134,486	0.63
	Orion Corp.				60,799	0.29
518	Pearl Abyss Corp.				27,046	0.13
9,080	Samsung Electronics Co., Ltd.				653,012	3.07
					1,192,506	5.61
Taiwan 1.000	ASMedia Technology, Inc.				51,961	0.24
	Chailease Holding Co., Ltd.				65,291	0.31
	FIT Hon Teng Ltd. 144A <sup>(e)</sup>				12,891	0.06
3,000	MediaTek, Inc.				103,885	0.49
1,000	momo.com, Inc.				45,060	0.21
2,000	Nien Made Enterprise Co., Ltd.				29,416	0.14
31,000	Taiwan Semiconductor Manufacturing Co., Ltd.				659,182	3.10
4,000	Taiwan Union Technology Corp.				13,969	0.07
4,945	Tong Hsing Electronic Industries Ltd.				32,624	0.15
3,000	Win Semiconductors Corp.				35,326	0.17
					1,049,605	4.94
Thailand	Airports of Thailand PCL				57,792	0.27
	Kasikornbank PCL				61,517	0.29
.,					119,309	0.56
Turkey					110,000	
3,608	Mavi Giyim Sanayi Ve Ticaret AS "B" 144A(e)				20,309	0.10
12,969	Sok Marketler Ticaret AS				17,184	0.08
					37,493	0.18
United States						
	EPAM Systems, Inc.				38,670	0.18
21,000	Samsonite International S.A. 144A <sup>(e)</sup>				39,925	0.19
	V OTO OKO				78,595	0.37
TOTAL COMMON (cost USD 6,771,					9,591,455	45.15
Mutual Funds –	5.89%					
Luxembourg 11,308	Goldman Sachs Funds - Emerging Markets Corporate Bond Portfol	lio (IO Distribution Class) <sup>(h)</sup>			1,251,958	5.89
TOTAL MUTUAL (cost USD 1,193,					4 254 050	F 00
	erable securities admitted to an official exchange	LISTING			1,251,958	5.89
(cost USD 17,372					19,797,043	93.18
					Maukat V-1:	% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Transferable se	curities dealt in another regulated market					
Bonds - 1.03%	•					
Argentina						
10,000	YPF S.A.	USD	7.000%	15/12/2047	6,047	0.03
Mexico						
	Petroleos Mexicanos	USD	4.500%	23/01/2026	20,569	0.10
	Petroleos Mexicanos	USD	5.350%	12/02/2028	39,490	0.18
10,000	Petroleos Mexicanos	USD	5.625%	23/01/2046	8,149	0.04
		_			68,208	0.32
United States						
1,581,000,000	Indonesia Treasury Bond—JPMorgan Chase Bank NA	IDR	8.375%	15/03/2034	122,850	0.58
	·	·				

								% of
Holdings	Security Description			Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Bonds – (Co	ntinued)							
Venezuela 440,0	000 Petroleos de Venezuela	S.A.		USD	6.000%	15/11/2026	20,680	0.10
TOTAL BOND (cost USD 379							217,785	1.03
TOTAL TRAN	SFERABLE SECURITIES D 9,918)	EALT IN ANOTHER REG	ULATED MARKET				217,785	1.03
	erable Securities							
Bonds – 0.56 United States	5%							
	000 JPMorgan Chase Bank	NA		CNY	3.290%	23/05/2029	119,330	0.56
TOTAL BOND (cost USD 110							119,330	0.56
TOTAL OTHE	R TRANSFERABLE SECUR 0,709)	RITIES					119,330	0.56
MARKET VAL (cost USD 17,	UE OF INVESTMENTS EXC 863,103)	LUDING DERIVATIVES					20,134,158	94.77
Futures Con	tracts - 0.06%							
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	EUR							
(3)	German Federal Republic Bon	ds 10YR Futures 08/06/2021			Short	(620,331)	4,574	0.02
4	USD MSCI Emerging Markets Index	Futures 18/06/2021			Long	272,480	7,320	0.04
(2)	US Treasury Long Bond Future				Short	(312,875)	732	0.00
3	US Treasury Notes 10YR Futu				Long	395,578	336	0.00
3	US Treasury Ultra Long Bond	Futures 21/09/2021			Long	555,094	368	0.00
						910,277	8,756	0.04
UNREALISED	GAIN ON FUTURES CONT	RACTS					13,330	0.06
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	EUR							
1	German Federal Republic Bon	ds 5Y Futures 08/06/2021			Long	163,906	(231)	(0.00)
1	US Treasury Notes 2YR Future	es 30/09/2021			Long	220,719	(15)	(0.00)
UNREALISED	LOSS ON FUTURES CONT	TRACTS					(246)	(0.00)
Forward Cur	rency Contracts – 0.01%							
Currency	Amount Bought	Currency	Amount Sold			Maturity Date		% of Shareholders' Equity
BRL	1,398,954	USD	257,868			02/06/202	9,640	0.04
PLN	188,000	USD	49,115			02/06/2021		0.01
RON	542,257	USD	130,759			02/06/202		0.02
USD BRL	52,848 1,038,954	TRY USD	444,500 194,670			16/06/202° 02/07/202°		0.01 0.01
USD	136,347	PEN	480,925			12/07/202		0.06
USD	216,763	COP	791,969,587			22/07/2021		0.02
USD	188,172	MXN	3,777,808			04/08/202		0.00
USD	91,426	TRY	784,882			04/08/202		0.02
ZAR RUB	453,013 7 560 988	USD USD	32,105 100,932			13/08/202° 18/08/202°		0.00
TRY	7,560,988 139,017	USD	100,932 13,503			23/02/2022		0.00
USD	9,709	TRY	94,529			23/02/2022		0.00
USD	39,524	TRY	386,861			06/04/2022		0.01
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS					41,794	0.20

Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% of Shareholders Equity
USD	263,184	BRL	1,398,954		02/06/2021	(4,323)	(0.01
MYR	845,367	USD	204,615		14/06/2021	(459)	(0.00
USD	77,417	CNH	507,594		16/06/2021	(2,211)	(0.01
USD	109,398	THB	3,434,675		16/06/2021	(505)	(0.00
USD	501,322	EUR	420,693		25/06/2021	(10,697)	(0.05
USD	26,283	IDR	384,312,230		01/07/2021	(474)	(0.00
TRY PEN	1,134,738 599,468	USD USD	133,695		02/07/2021 12/07/2021	(3,695)	(0.02 (0.05
CLP	51,454,966	USD	165,550 72,228		19/07/2021	(9,412) (1,264)	(0.01
MXN	5,344,958	USD	265,995		04/08/2021	(1,204)	(0.00
USD	433,070	CNH	2,806,832		13/08/2021	(5,613)	(0.03
MYR	635,246	USD	154,467		16/08/2021	(1,187)	(0.01
RON	542,257	USD	134,176		19/08/2021	(471)	(0.00
UNREALISED LOSS	S ON FORWARD CUR	RENCY CONTR	ACTS			(40,448)	(0.19
Share Class Spec	ific Forward Curren	cy Contracts -	0.11%				
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Gain USD	% o Shareholders Equity
EUR	202,000	USD	244,031		16/06/2021	1,778	0.0
GBP	487,000	USD	679,738		16/06/2021	9,622	0.04
SGD USD	4,747,000 10,106	USD AUD	3,564,462 13,000		16/06/2021 16/06/2021	21,551 87	0.10
			<u> </u>		10/00/2021		
UNREALISED GAIN	I ON FORWARD CUR	RENCY CONTR.	ACTS HELD FOR HEDGING PURPOSES			33,038	0.15
	Amount		Amount		Maturity	Unrealised Loss	% o Shareholders
Currency	Bought	Currency	Sold		Date	USD	Equity
AUD	385,000	USD	299,956		16/06/2021	(3,238)	(0.02
USD	31,472	EUR	26,000		16/06/2021	(167)	(0.00
USD	436,041	SGD	584,000		16/06/2021	(5,128)	(0.02
UNREALISED LOSS	S ON FORWARD CUR	RENCY CONTR	ACTS HELD FOR HEDGING PURPOSES			(8,533)	(0.04
Swap Contracts -	0.15%						
Net Local						Unrealised	% 0
Notional Amount	Pay		Receive	Currency	Maturity Date	Gain USD	Shareholders Equity
					,		
1 0 10 000	Interest Rate Swaps		F: 10.0500/	10/5	07/00/0004	10.050	0.01
1,240,000 1,390,000	Floating (MYR 3 mon	,	Fixed 3.650% Fixed 3.693%	MYR MYR	27/02/2024 01/03/2024	10,859 12,560	0.08
170,000	Floating (MYR 3 mon Floating (MYR 3 mon		Fixed 3.330%	MYR	31/05/2024	1,182	0.00
250,000	Floating (MYR 3 mon	,	Fixed 3.250%	MYR	18/12/2024	1,639	0.01
UNREALISED GAIN	I ON INTEREST RATE	SWAPS				26,240	0.13
	Credit Default Swaps	5					
80,000	Floating (Russian For Eurobond)	reign Bond -	Fixed 1.000%	USD	20/06/2025	1,028	0.00
30,000	Floating (Ukraine Gov International Bond)	vernment	Fixed 5.000%	USD	20/06/2025	2,344	0.0
70,000	Floating (Indonesia G International Bond)	Sovernment	Fixed 1.000%	USD	20/12/2025	1,335	0.0
UNREALISED GAIN	ON CREDIT DEFAUL	T SWAPS				4,707	0.02
TOTAL UNREALISE	ED GAIN ON SWAP C	ONTRACTS				30,947	0.1
MARKET VALUE O						20,204,040	95.10
OTHER ASSETS AN	ND LIABILITIES					1,042,468	4.90

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 17,863,103)	20,134,158	94.77
Unrealised gain on futures contracts	13,330	0.06
Unrealised loss on futures contracts	(246)	(0.00)
Unrealised gain on forward currency contracts	41,794	0.20
Unrealised loss on forward currency contracts	(40,448)	(0.19)
Unrealised gain on forward currency contracts held for hedging purposes	33,038	0.15
Unrealised loss on forward currency contracts held for hedging purposes	(8,533)	(0.04)
Unrealised gain on swap contracts	30,947	0.15
Other Assets and Liabilities	1,042,468	4.90
Shareholders' Equity	21,246,508	100.00

The Futures Commission Merchant were Credit Suisse Securities (USA) LLC. and Morgan Stanley & Co., Inc.

The counterparties for forward currency contracts were Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., Morgan Stanley & Co., Inc., Natwest Markets Plc., Royal Bank of Canada and State Street Bank & Trust.

The counterparties for swap contracts were Barclays Bank Plc., Citibank N.A., Morgan Stanley and Morgan Stanley & Co. International Plc.

The maximum individual counterparty exposure as at 31 May 2021 is 0.20% of the NAV.

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

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

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

<sup>(</sup>d) Variable and floating coupon rates are those quoted as of 31 May 2021.

<sup>(</sup>e) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

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

<sup>(</sup>g) Valuation of this security is determined by the Valuer. See Note 4.

<sup>(</sup>h) A related party to Goldman Sachs Funds.

Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transfer	rable se	curities admitted to an official exchange listing					
Bonds -							
Australia		ADT Dinalines Ltd	GBP	2 1250/	18/07/2031	152 206	0.12
		APT Pipelines Ltd.  Australia & New Zealand Banking Group Ltd. (c)	EUR	3.125% 0.669%	05/05/2031	152,386 151,436	0.12 0.12
		Australia Government Bond—Series 138	AUD	3.250%	21/04/2029	238,706	0.20
						542,528	0.44
———— Austria							
	200,000	ams AG	USD	7.000%	31/07/2025	214,250	0.17
		Erste Group Bank AG <sup>(c)</sup>	EUR	0.924%	10/06/2030	122,484	0.10
	100,000	Volksbank Wien AG	EUR	0.875%	23/03/2026	122,387	0.10
						459,121	0.37
Belgium							
		Belgium Government Bond—Series 60 144A <sup>(d)</sup> Belgium Government Bond—Series 80 144A <sup>(d)</sup>	EUR EUR	4.250% 2.150%	28/03/2041 22/06/2066	60,853 33,515	0.05 0.03
	20,000	Beigiani Government Bona—Series of 144A	LOIX	2.130 /6	22/00/2000		
						94,368	0.08
Canada	450 000	Canada Government Bond	CAD	0.250%	01/03/2026	261 101	0.30
	-	Canada Government Bond Canada Government Bond	CAD	0.250%	01/03/2026	361,181 188,970	0.30
		Canada Government Bond	CAD	2.000%	01/12/2051	73,693	0.06
						623,844	0.51
 Denmark						,	
		Danske Bank A/S <sup>(c)</sup>	EUR	1.375%	12/02/2030	185,769	0.15
	100,000	Nykredit Realkredit A/S <sup>(c)</sup>	EUR	0.875%	28/07/2031	121,476	0.10
						307,245	0.25
Finland							
		Citycon OYJ <sup>(c)</sup>	EUR	3.625%	Perp.	120,252	0.10
	150,000	SBB Treasury OYJ	EUR	0.750%	14/12/2028	178,213	0.14
						298,465	0.24
France							
:		Credit Agricole S.A. (c)	EUR	1.625%	05/06/2030	251,986	0.20
	-	France Government Bond OAT France Government Bond OAT	EUR EUR	4.500% 3.250%	25/04/2041 25/05/2045	83,944 75,188	0.07 0.06
	-	France Government Bond OAT 144A <sup>(d)</sup>	EUR	1.750%	25/05/2066	60,358	0.05
:		Societe Generale S.A. (c)	EUR	0.875%	22/09/2028	246,597	0.20
	100,000	Societe Generale S.A. <sup>(c)</sup>	EUR	1.125%	30/06/2031	120,994	0.10
						839,067	0.68
Germany							
	200,000	Commerzbank AG <sup>(c)</sup>	EUR	6.125%	Perp.	266,120	0.22
Indonesia							
	100,000	Indonesia Government International Bond	USD	8.500%	12/10/2035	158,505	0.13
Ireland	150.000	AID Crayer Dia	EUD	2.250%	02/07/2025	107 705	0.10
		AIB Group Plc. AIB Group Plc. <sup>(c)</sup>	EUR EUR	2.250% 6.250%	03/07/2025 Perp.	197,705 275,062	0.16 0.22
		Bank of Ireland Group Plc. <sup>(c)</sup>	EUR	0.375%	10/05/2027	120,705	0.10
	100,000	Bank of Ireland Group Plc. (c)	EUR	1.375%	11/08/2031	120,812	0.10
						714,284	0.58
 Italy							
-		Aeroporti di Roma SpA	EUR	1.750%	30/07/2031	121,343	0.10
		Enel SpA—Series 6.5Y <sup>(c)</sup>	EUR	1.375%	Perp.	118,908	0.10
		FCA Bank SpA Italy Buoni Poliennali Del Tesoro	EUR	0.009%	16/04/2024	121,620	0.10
		Italy Buoni Poliennali Del Tesoro	EUR EUR	0.950% 6.000%	15/03/2023 01/05/2031	522,616 199,150	0.42 0.16
		Italy Buoni Poliennali Del Tesoro 144A <sup>(d)</sup>	EUR	2.950%	01/09/2038	119,460	0.10
		Italy Buoni Poliennali Del Tesoro 144A <sup>(d)</sup>	EUR	2.800%	01/03/2067	42,931	0.03
						1,246,028	1.01
 Japan							
23,		Japan Government Bond—Series 14	JPY	0.700%	20/03/2061	214,332	0.17
		Japan Government Bond—Series 176	JPY	0.500%	20/03/2041	385,405	0.31
14,0	000,000	Japan Government Bond—Series 28	JPY	2.500%	20/03/2038	179,746	0.15

						Market Value	% of Shareholders'
Holding	s	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
	- (Contin	•					
-	- (Continue	ed) Japan Government Bond—Series 34	JPY	2.200%	20/03/2041	38,703	0.03
	2,500,000	Japan Government Bond—Series 362	JPY	0.100%	20/03/2031	387,188	0.32
22	2,650,000	Japan Government Bond—Series 424	JPY	0.005%	01/05/2023	206,449	0.17
	3,700,000	·	JPY	1.400%	20/12/2045	40,161	0.03
14	4,000,000	Japan Government Bond—Series 70	JPY	0.700%	20/03/2051	1,580,309	0.11
Jersey						1,300,303	1.23
		Heathrow Funding Ltd.	GBP	2.750%	13/10/2029	329,577	0.27
Luxemb	-	Blackstone Property Partners Europe Holdings SARL	EUR	1.095%	04/05/2028	181,300	0.15
		Helvetia Europe S.A. <sup>(c)</sup>	EUR	2.750%	30/09/2041	163,091	0.13
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					344,391	0.28
Mexico							
		Mexico Government International Bond	USD	6.050%	11/01/2040	49,737	0.04
Netherl		Airbus S.E.	EUR	2.375%	09/06/2040	171.426	0.14
	100,000	Iberdrola International BV—Series NC8 <sup>(c)</sup>	EUR	2.250%	Perp.	124,949	0.10
	100,000	ING Groep NV <sup>(c)</sup>	GBP	1.125%	07/12/2028	137,953	0.11
		ING Groep NV <sup>(c)</sup>	EUR	0.853%	13/11/2030	122,796	0.10
		Lukoil Securities BV	USD	3.875%	06/05/2030	210,938	0.17
		Prosus NV	USD	4.027%	03/08/2050	189,000	0.15
		Stedin Holding NV <sup>(c)</sup> Technip Energies NV	EUR EUR	1.500% 1.125%	Perp. 28/05/2028	123,307 121,271	0.10 0.10
		Telefonica Europe BV <sup>(c)</sup>	EUR	2.376%	26/03/2026 Perp.	117,416	0.10
	,	Wintershall Dea Finance BV	EUR	0.840%	25/09/2025	124,205	0.10
		WPC Eurobond BV	EUR	1.350%	15/04/2028	219,813	0.18
						1,663,074	1.35
Romani							
		Romanian Government International Bond	USD	3.000%	14/02/2031	51,397	0.04
	60,000	Romanian Government International Bond	EUR	2.000%	14/04/2033	72,446	0.06
Spain						123,843	0.10
Орані	100,000	Banco Santander S.A.	EUR	1.625%	22/10/2030	124,243	0.10
	100,000	Bankinter S.A.	EUR	0.625%	06/10/2027	122,134	0.10
		CaixaBank S.A. (c)	EUR	0.375%	18/11/2026	121,381	0.10
		CaixaBank S.A. <sup>(c)</sup>	EUR	5.875%	Perp.	279,502	0.23
		Cellnex Finance Co. S.A.	EUR	1.500%	08/06/2028	243,666	0.20
		FCC Aqualia S.A. FCC Servicios Medio Ambiente Holding SAU	EUR EUR	2.629% 1.661%	08/06/2027 04/12/2026	168,281 128,526	0.14 0.10
		Spain Government Bond 144A <sup>(d)</sup>	EUR	5.900%	30/07/2026	64,043	0.05
	. ,	Spain Government Bond 144A <sup>(d)</sup>	EUR	1.500%	30/04/2027	119,750	0.10
		Spain Government Bond 144A <sup>(d)</sup>	EUR	1.250%	31/10/2030	78,692	0.06
	40,000	Spain Government Bond 144A <sup>(d)</sup>	EUR	3.450%	30/07/2066	74,157	0.06
						1,524,375	1.24
Turkey	200 000	Turkiye Vakiflar Bankasi TAO	USD	6.500%	08/01/2026	202,937	0.17
Ukraine		Turkiye Vakillal Balikasi IAO		0.50076	00/01/2020	202,331	0.17
		Ukraine Government International Bond	USD	7.750%	01/09/2024	110,345	0.09
United I	Kingdom	Assistan Funding Dia	OPP	0.4040/	40/07/0000	450 400	0.10
		Annington Funding Plc. Barclays Plc. (c)	GBP GBP	3.184% 3.750%	12/07/2029 22/11/2030	153,430 267,943	0.12 0.22
		Barclays Pic. (c)	EUR	1.106%	12/05/2032	121,673	0.22
		eG Global Finance Plc.	EUR	4.375%	07/02/2025	120,510	0.10
		HSBC Holdings Plc. (c)	USD	4.583%	19/06/2029	257,560	0.21
		M&G Plc. <sup>(c)</sup>	GBP	3.875%	20/07/2049	187,964	0.15
		Nationwide Building Society <sup>(c)</sup>	USD	4.302%	08/03/2029	252,171	0.20
		Natwest Group Plc.(c)	EUR	0.780%	26/02/2030	181,567	0.15
		Natwest Group Plc. <sup>(c)</sup>	GBP	2.105%	28/11/2031	177,013	0.14
		Pension Insurance Corp. Plc.	GBP	4.625%	07/05/2031	320,501	0.26
		Santander UK Group Holdings Plc. <sup>(c)</sup>	USD	1.532%	21/08/2026	200,672	0.16
	100,000	Standard Chartered Plc.(c)	EUR	1.200%	23/09/2031	121,808	0.10

Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equit
ntinued)					
-	GBP	0.625%	31/07/2035	303,332	0.2
00 United Kingdom Gilt	GBP .	1.625%	22/10/2054	-	0.2
				3,005,833	2.4
00 Abb\//a laa	Heb	4.2500/	14/11/2020	115 101	0.0
					0.0
					0.0
• • • • • • • • • • • • • • • • • • • •	USD	4.750%	23/01/2029		0.1
	USD	5.450%	23/01/2039	159,002	0.1
00 AT&T, Inc.	USD	4.100%	15/02/2028	339,588	0.2
00 AT&T, Inc.	USD	2.250%	01/02/2032	168,441	0.1
•		5.450%	01/03/2047	63,528	0.0
•					0.0
•					0.0
·					0.0
•					0.0
					0.00 0.00
					0.0
					0.0
	USD	5.750%	15/06/2025	129,300	0.10
00 Kinder Morgan, Inc.	USD	2.000%	15/02/2031	70,918	0.06
00 Lumen Technologies, Inc.—Series U	USD	7.650%	15/03/2042	180,000	0.15
00 MPLX LP	USD	2.650%	15/08/2030	199,066	0.16
	USD	6.625%	01/09/2030	45,800	0.04
					0.08
,					0.13
					0.16
- ·					0.14 0.10
					2.6
•					1.25
					0.89
•	USD	3.375%	15/11/2048		1.52
•	USD	2.600%	15/03/2031	74,771	0.06
				10,941,831	8.90
				25,425,827	20.68
					% o
Security Description				Market Value USD	Shareholders Equity
cks - 42.33%					
81 Arch Capital Group Ltd.				221,398	0.18
00 Bank of Montreal				20 026	0.00
					0.02 0.01
					0.17
•					0.00
·					0.0
· ·				109,719	0.09
00 Superior Plus Corp.				132,942	0.1
				551,129	0.45
22. AD Mallar, Magral, A/C "A"				CO FO4	0.01
					0.05 0.15
oc 74 Money Madiok/VC B					0.20
				2,020	0.21
				23,837	0.0
63 Neste OYJ				347,795	0.28
				0=	
				371,632	0.30
	ntinued) m – (Continued) 00 United Kingdom Gilt 00 United Kingdom Gilt 00 United Kingdom Gilt 00 United Kingdom Gilt 00 United Kingdom Gilt 00 Arbevie, Inc. 00 Arrican International Group, Inc. 00 Anheuser-Busch InBev Worldwide, Inc. 00 Arat, Inc. 00 Arat, Inc. 00 Arat, Inc. 00 Arat, Inc. 00 Centene Corp. 00 CIT Group, Inc. 00 EQT Corp. 00 FirstEnergy Corp. 01 Halliburton Co. 01 Halliburton Co. 02 Halliburton Co. 03 Hillenbrand, Inc. 04 Kinder Morgan, Inc. 05 Kinder Morgan, Inc. 06 MPLX LP 07 Occidental Petroleum Corp. 08 Ovintiv Exploration, Inc. 09 Sysco Corp. 00 T-Mobile USA, Inc. 01 TransDigm, Inc. 01 TransDigm, Inc. 02 TransDigm, Inc. 03 United States Treasury Note/Bond 04 United States Treasury Note/Bond 05 United States Treasury Note/Bond 06 United States Treasury Note/Bond 07 United States Treasury Note/Bond 08 United States Treasury Note/Bond 09 United States Treasury Note/Bond 00 United States Treasury Note/Bond 01 United States Treasury Note/Bond 02 United States Treasury Note/Bond 03 United States Treasury Note/Bond 04 United States Treasury Note/Bond 05 United States Treasury Note/Bond 06 United States Treasury Note/Bond 07 United States Treasury Note/Bond 08 Williams Cos., Inc.	### (Continued)  ### (C	### ### ##############################	### Continued	Security Description   Currency   Interest Ratio   Major   M

Holdings	Security Description	Market Value USD	% o Shareholders Equity
	ks – (Continued)		
France – (Conti		251,931	0.20
	S BNP Paribas S.A.  Gecina S.A.	8,629	0.0
	P IPSOS	80,847	0.0
	Rering S.A.	139,357	0.1
703	B L'Oreal S.A.	317,976	0.2
	LVMH Moet Hennessy Louis Vuitton S.E.	70,919	0.0
	Metropole Television S.A.	5,538	0.0
	Publicis Groupe S.A. Rexel S.A.	16,178	0.0
	S Artorius Stedim Biotech	82,115 160,469	0.0
	Schneider Electric S.E.	253,550	0.2
	Societe Generale S.A.	151,853	0.12
		1,557,870	1.2
Sermany		· · ·	
704	adidas AG	256,250	0.2
	alstria office REIT-AG	21,379	0.02
	Brenntag S.E.	246,786	0.20
	Deutsche Pfandbriefbank AG 144A <sup>(d)</sup> Deutsche Post AG	3,644 305,183	0.00
	Preferred Service Post AG	218,386	0.18
	Merck KGaA	245,334	0.20
	Muenchener Rueckversicherungs-Gesellschaft AG	5,462	0.0
134	Sixt S.E.—Preferred	12,487	0.0
		1,314,911	1.0
Hong Kong 21,40	AIA Group Ltd.	284,871	0.23
reland	·		
2,81	Accenture Plc. "A"	799,521	0.6
4,82	Perrigo Co., Plc.	221,906	0.18
		1,021,427	0.83
lapan		40.040	
	Aeon Co., Ltd.	10,813	0.0
	O Aichi Steel Corp. O Bridgestone Corp.	22,873 13,321	0.0
	Daiwa House Industry Co., Ltd.	148,899	0.1
	Ebara Corp.	196,767	0.10
	ENEOS Holdings, Inc.	12,391	0.0
1,600	Fujitsu Ltd.	261,286	0.2
	Hitachi Metals Ltd.	34,681	0.0
	Hoya Corp.	527,149	0.43
	) JFE Holdings, Inc.	66,184	0.0
	Keyence Corp.     Konica Minolta, Inc.	495,689 13,890	0.40
	K's Holdings Corp.	32,512	0.0
	Marui Group Co., Ltd.	13,433	0.0
	Mitsui & Co., Ltd.	221,758	0.18
11,900	NEC Networks & System Integration Corp.	190,598	0.10
	NGK Insulators Ltd.	65,773	0.0
	Nidec Corp.	275,311	0.23
	Nippon Telegraph & Telephone Corp.	113,629	0.09
	Nippon Yusen KK	241,015	0.20
	) NOK Corp. ) Nomura Holdings, Inc.	17,629 214,239	0.02
	Okamura Corp.	91,911	0.0
	ORIX Corp.	237,387	0.19
	Sankyu, Inc.	17,509	0.0
2,10	SoftBank Group Corp.	159,933	0.13
	Sumitomo Corp.	219,714	0.18
	Taiheiyo Cement Corp.	18,645	0.0
	Tokyo Electron Ltd.	219,893	0.18
	Tosoh Corp.	108,732	0.09
	) Yamada Holdings Co., Ltd. ) Yellow Hat Ltd.	149,751	0.13
700	Figure 1 at Ltd.	12,604	3.60
		4,425,919	

		Market Value	% of Shareholders'
Holdings	Security Description	USD	Equity
Common Sto Luxembourg	ocks – (Continued)		
-	92 Eurofins Scientific S.E.	233,947	0.19
Netherlands			
	55 ASML Holding NV	439,457	0.36
	10 Koninklijke Ahold Delhaize NV 00 Koninklijke DSM NV	17,740 332,738	0.01 0.27
	177 NXP Semiconductors NV	58,417	0.05
		848,352	0.69
Norway	OA Newblidde AOA		
	84 Norsk Hydro ASA	178,873	0.15
Spain 16,8	30 Acerinox S.A.	239,450	0.19
94,2	56 Banco Bilbao Vizcaya Argentaria S.A.	585,949	0.48
4,1	71 Iberdrola S.A.	57,389	0.05
		882,788	0.72
Sweden			
	64 Hexagon AB "B"	326,397	0.26
1,3	07 Volvo AB "B"	34,485	0.03
		360,882	0.29
Switzerland	OF Declare Helding AC //D//	42.765	0.01
	25 Bachem Holding AG "B"  1 Chocoladefabriken Lindt & Spruengli AG	13,765 99,689	0.01
1,4	96 Chubb Ltd.	254,440	0.21
	12 Kuehne & Nagel International AG	240,205	0.19
9	97 Logitech International S.A.	123,020	0.10
	90 Lonza Group AG	251,630	0.20
	71 Nestle S.A.	342,622	0.28
	91 Sika AG 61 UBS Group AG	254,564 501,813	0.21 0.41
30,1	or also droup Ad		1.69
Taiwan		2,081,748	1.09
	14 Taiwan Semiconductor Manufacturing Co., Ltd.—ADR <sup>(e)</sup>	401,213	0.33
United Kingdo			
	70 AstraZeneca Plc.	731,167	0.59
	53 CNH Industrial NV	243,804 213.035	0.20
	45 Compass Group Plc. 21 Ferguson Plc.	495,023	0.17 0.40
	57 InterContinental Hotels Group Plc.	332,771	0.27
	22 Liberty Global Plc. "C"	214,508	0.17
1,9	54 Morgan Sindall Group Plc.	61,783	0.05
	08 Natwest Group Plc.	129,882	0.11
	33 Next Plc.	189,036	0.15
	66 Persimmon Plc.	218,895	0.18
	46 Reckitt Benckiser Group Plc. 71 Rentokil Initial Plc.	301,321 290,081	0.25 0.24
	68 Rio Tinto Plc.—ADR <sup>(e)</sup>	285,198	0.24
	37 Stolt-Nielsen Ltd.	34,168	0.03
		3,740,672	3.04
United States			
	17 Activision Blizzard, Inc.	265,940	0.22
3	57 Advanced Micro Devices, Inc. 9 Align Technology, Inc.	28,735 5,470	0.02 0.00
4.7	56 Ally Financial, Inc.	258,441	0.21
	65 Alphabet, Inc. "A"	1,813,172	1.47
	38 Amazon.com, Inc.	771,072	0.63
	35 AMERCO	189,610	0.15
	93 American Equity Investment Life Holding Co.	219,171	0.18
	35 American Financial Group, Inc.	202,881	0.17
	65 American Homes 4 Rent "A"	257,781	0.21
	20 American Tower Corp.	672,030 57,814	0.55 0.05
	40 Annaly Capital Management, Inc. 43 Anthem, Inc.	295,796	0.05
	08 Aon Plc. "A"	256,148	0.24
	54 Apple, Inc.	1,499,749	1.22
,			

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (0			
	Applied Materials, Inc.	286,194	0.23
,	Archer-Daniels-Midland Co.	177,006	0.14
	Atkore, Inc.	177,034	0.14
	Axalta Coating Systems Ltd.	99,009	0.08
	Baker Hughes Co.	128,927	0.11
	Ball Corp. Bancorp, Inc.	464,522 35,954	0.38
	Bank of New York Mellon Corp.	251,964	0.03
791	·	213,356	0.17
629	Boot Barn Holdings, Inc.	48,005	0.04
	Boston Scientific Corp.	735,884	0.60
	Buckle, Inc.	192,471	0.16
	Burlington Stores, Inc.	484,169	0.39
1,086	Camden Property Trust	135,278	0.11
1,394	Celanese Corp.	229,801	0.19
3,971	Cheniere Energy, Inc.	335,986	0.27
44	Chipotle Mexican Grill, Inc.	59,927	0.05
983	Cigna Corp.	256,750	0.21
	Cinemark Holdings, Inc.	34,301	0.03
	Cintas Corp.	207,010	0.17
	Citigroup, Inc.	125,579	0.10
	Citizens Financial Group, Inc.	21,761	0.02
	CMS Energy Corp.	133,006	0.11
	Costco Wholesale Corp.  Danaher Corp.	700,852 298,810	0.57 0.24
	Darden Restaurants, Inc.	4,797	0.24
	Darling Ingredients, Inc.	188,637	0.00
	Dillard's, Inc. "A"	19,610	0.02
	DocuSign, Inc.	230,360	0.19
	Dolby Laboratories, Inc. "A"	26,276	0.02
	DR Horton, Inc.	255,353	0.21
2,078	Edwards Lifesciences Corp.	199,862	0.16
14,932	Elanco Animal Health, Inc.	540,090	0.44
866	Ennis, Inc.	18,039	0.01
555	Estee Lauder Cos., Inc. "A"	170,352	0.14
1,477	Evercore, Inc. "A"	215,184	0.18
	Fair Isaac Corp.	243,514	0.20
	Fidelity National Information Services, Inc.	905,092	0.74
	First Industrial Realty Trust, Inc.	126,496	0.10
	Gilead Sciences, Inc.	88,894	0.07
	Global Payments, Inc.	79,738	0.06
	Goodyear Tire & Rubber Co.	189,699	0.15
	HCA Healthcare, Inc. Hess Corp.	260,525 107,894	0.21 0.09
	Howmet Aerospace, Inc.	88,482	0.09
	HubSpot, Inc.	19,918	0.02
1,569		104,888	0.09
	International Business Machines Corp.	300,338	0.24
	Intuit, Inc.	673,236	0.55
	IQVIA Holdings, Inc.	282,296	0.23
	Johnson & Johnson	501,788	0.41
	KeyCorp	77,341	0.06
1,096	Kilroy Realty Corp.	76,742	0.06
176	KLA Corp.	56,077	0.05
3,071	L Brands, Inc.	212,083	0.17
	LKQ Corp.	105,004	0.09
	Macy's, Inc.	37,972	0.03
	Marriott International, Inc. "A"	213,182	0.17
	Marsh & McLennan Cos., Inc.	524,238	0.43
	Martin Marietta Materials, Inc.	401,302	0.33
	MDU Resources Group, Inc.	205,262	0.17
	Mettler-Toledo International, Inc.	269,413	0.22
	Micron Technology, Inc.	273,092	0.22
	Microsoft Corp.	1,371,858	1.12
	Mosaic Co. Nexstar Media Group, Inc. "A"	13,462 69,349	0.01 0.06
	NIKE, Inc. "B"	613,961	0.50
4,409	Northern Trust Corp.	574,970	0.30
1 752			
	NortonLifeLock, Inc.	121,825	0.10

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (C	,	054.405	2.24
	Old Dominion Freight Line, Inc. Omnicom Group, Inc.	254,435 128,850	0.21 0.10
	Oracle Corp.	258,541	0.10
	Otis Worldwide Corp.	159,117	0.13
	Parker-Hannifin Corp.	229,984	0.19
1,592	PayPal Holdings, Inc.	415,846	0.34
	PepsiCo, Inc.	106,037	0.09
	Performance Food Group Co.	105,319	0.09
	Phibro Animal Health Corp. "A"	85,377	0.07
	Pinterest, Inc. "A"	159,975	0.13
	PotlatchDeltic Corp. Prestige Consumer Healthcare, Inc.	99,295 73,953	0.08
	Procter & Gamble Co.	666,106	0.54
	Prologis, Inc.	299,627	0.24
	S&P Global, Inc.	539,766	0.44
75	salesforce.com, Inc.	18,118	0.01
4,653	Select Medical Holdings Corp.	187,144	0.15
	State Auto Financial Corp.	54,329	0.04
	State Street Corp.	9,626	0.01
, -	Steven Madden Ltd.	62,037	0.05
	Synchrony Financial Take-Two Interactive Software, Inc.	242,994	0.20
	Teledyne Technologies, Inc.	229,075 152,474	0.19 0.12
	TJX Cos., Inc.	261,709	0.12
	Tri Pointe Homes, Inc.	39,257	0.03
	Trustmark Corp.	163,000	0.13
1,129	Union Pacific Corp.	254,307	0.21
1,440	United Parcel Service, Inc. "B"	308,952	0.25
	United Rentals, Inc.	63,336	0.05
	Vail Resorts, Inc.	221,059	0.18
	VeriSign, Inc.	224,630	0.18
	Vertex Pharmaceuticals, Inc.	192,598	0.16
	Visa, Inc. "A" Voya Financial, Inc.	459,944 179,173	0.37 0.15
	Vulcan Materials Co.	76,874	0.15
	W R Berkley Corp.	212,829	0.17
	Walt Disney Co.	932,777	0.76
	Wayfair, Inc. "A"	148,164	0.12
549	West Pharmaceutical Services, Inc.	190,366	0.15
3,148	Western Digital Corp.	238,587	0.19
	Western Union Co.	200,164	0.16
	World Wrestling Entertainment, Inc. "A"	65,341	0.05
1,670	Zoetis, Inc.	296,141	0.24
TOTAL COMMON	I STOCKS	33,316,836	27.10
(cost USD 48,046		52,042,296	42.33
Mutual Funds – Ireland	27.62%		
	Goldman Sachs Global Equity Volatility Fund (IO Distribution Class) <sup>(f)</sup>	2,486,612	2.02
	Goldman Sachs US\$ Liquid Reserves Plus Fund (X Accumulation Class) <sup>(f)(g)</sup>	4,530,298	3.69
10,694,062	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(f)(h)</sup>	10,694,062	8.70
	Invesco Morningstar US Energy Infrastructure MLP UCITS ETF	545,653	0.44
	iShares S&P 500 Consumer Discretionary Sector UCITS ETF	280,841	0.23
	iShares S&P 500 Energy Sector UCITS ETF	774,209	0.63
	iShares S&P 500 Health Care Sector UCITS ETF	482,173	0.39
	iShares S&P 500 Industrials Sector UCITS ETF	297,390 308,876	0.24
34,492	iShares S&P 500 Materials Sector UCITS ETF	308,876	0.25
		20,400,114	16.59
Luxembourg 383,448	Goldman Sachs Funds - Alternative Trend Portfolio (IO Distribution Class) <sup>(f)</sup>	4,225,600	3.44

							% of
Holdings		Security Description				Market Value USD	Shareholders' Equity
		(Continued)					
		ontinued) Goldman Sachs Funds - Emerging Markets Equity ESG Portfolio (IO Distribu	tion Class)(f)			5,578,646	4.54
	363,448	Goldman Sachs Funds - Global Environmental Impact Equity Portfolio (IO Dis	stribution Class) <sup>(f</sup>	)		3,758,048	3.05
						13,562,294	11.03
TOTAL N						33,962,408	27.62
TOTAL T		ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING 16,021)				111,430,531	90.63
Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transfer		curities dealt in another regulated market					
Australia	ı	Westpac Banking Corp.(c)	USD	2.668%	15/11/2035	97,214	0.08
Bermuda		менцас ванкну согр.·-	03D	2.000/0	13/11/2033	37,214	0.00
		IHS Markit Ltd.	USD	4.000%	01/03/2026	94,669	0.08
Canada	45,000	1011778 BC ULC Via New Red Finance, Inc.	USD	4.000%	15/10/2030	43,763	0.03
Cayman		Avolon Holdings Funding Ltd.	USD	3.950%	01/07/2024	185,854	0.15
	-	Seagate HDD Cayman	USD	3.125%	15/07/2029	143,062	0.12
						328,916	0.27
France	325,000	BNP Paribas S.A. <sup>(c)</sup>	USD	4.375%	01/03/2033	356,707	0.29
Germany		Deutsche Bank AG <sup>(c)</sup>	USD	2.129%	24/11/2026	254,188	0.21
Netherla		Constellium S.E.	USD	5.875%	15/02/2026	256,562	0.21
Supranat	tionals 200,000	Allied Universal Holdco LLC Via Allied Universal Finance Corp. Via Atlas					
	200,000	Luxco 4 SARL	USD	4.625%	01/06/2028	200,000	0.16
Switzerla		Credit Suisse Group AG <sup>(c)</sup>	USD	3.869%	12/01/2029	272,152	0.22
		UBS Group AG <sup>(c)</sup>	USD	1.364%	30/01/2027	249,270	0.20
			-			521,422	0.42
United Ki	-	Vodafone Group Plc.	USD	5.000%	30/05/2038	121,746	0.10
United St		vocatorie Group i io.	000	3.00070	30/03/2030	121,740	0.10
	150,000	AbbVie, Inc.	USD	4.050%	21/11/2039	168,822	0.14
		AdaptHealth LLC	USD	6.125%	01/08/2028	126,900	0.10
		Air Lease Corp.—Series B <sup>(c)</sup> Allied Universal Holdco LLC Via Allied Universal Finance Corp.	USD USD	4.650% 6.625%	Perp. 15/07/2026	20,650 86,265	0.02 0.07
		Allison Transmission, Inc.	USD	3.750%	30/01/2031	52,800	0.04
		Aramark Services, Inc.	USD	6.375%	01/05/2025	128,100	0.10
	150,000	Broadcom, Inc.	USD	3.459%	15/09/2026	163,083	0.13
		Broadcom, Inc.	USD	5.000%	15/04/2030	86,768	0.07
		Buckeye Partners LP	USD	4.500%	01/03/2028	124,688	0.10
		BY Crown Parent LLC Via BY Bond Finance, Inc. Carrier Global Corp.	USD USD	4.250% 2.493%	31/01/2026 15/02/2027	130,938 105,075	0.11 0.09
		Cheniere Corpus Christi Holdings LLC	USD	3.700%	15/11/2029	80,831	0.09
		Citigroup, Inc. (c)	USD	4.412%	31/03/2031	201,502	0.16
		CommScope, Inc.	USD	7.125%	01/07/2028	128,700	0.11
		Core & Main Holdings LP	USD	8.625%	15/09/2024	128,125	0.10
		DaVita, Inc.	USD	3.750%	15/02/2031	120,156	0.10
		Dell International LLC Via EMC Corp.	USD	6.020%	15/06/2026	238,468	0.19
		Dell International LLC Via EMC Corp.	USD	5.300%	01/10/2029	118,189	0.10
		EQT Corp.	USD	3.625%	15/05/2031	25,719	0.02
		Freedom Mortgage Corp. GE Capital Funding LLC	USD USD	7.625% 4.400%	01/05/2026 15/05/2030	88,613 345,021	0.07 0.28
		Global Partners LP Via GLP Finance Corp.	USD	6.875%	15/01/2029	108,250	0.09

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Contin	ued)					
United States – (C	,					
	Go Daddy Operating Co., LLC Via GD Finance Co., Inc.	USD	5.250%	01/12/2027	126,000	0.10
	H&E Equipment Services, Inc.	USD	3.875% 7.000%	15/12/2028	149,769	0.12
	HUB International Ltd. iHeartCommunications, Inc.	USD USD	4.750%	01/05/2026 15/01/2028	103,750 92,138	0.08 0.08
	Indigo Natural Resources LLC	USD	5.375%	01/02/2029	70,175	0.06
	Ingevity Corp.	USD	3.875%	01/11/2028	39,700	0.03
	International Flavors & Fragrances, Inc.	USD	1.832%	15/10/2027	174,032	0.14
165,000	Kraft Heinz Foods Co.	USD	5.000%	15/07/2035	195,203	0.16
55,000	LD Holdings Group LLC	USD	6.500%	01/11/2025	56,650	0.05
60,000	LPL Holdings, Inc. 144A <sup>(d)</sup>	USD	4.625%	15/11/2027	62,700	0.05
	Marathon Petroleum Corp.	USD	3.800%	01/04/2028	137,865	0.11
	ModivCare, Inc.	USD	5.875%	15/11/2025	21,175	0.02
	MPH Acquisition Holdings LLC	USD	5.750%	01/11/2028	104,606	0.09
	Outfront Media Capital LLC Via Outfront Media Capital Corp.	USD	6.250%	15/06/2025	106,500	0.09
	Prestige Brands, Inc.	USD	3.750%	01/04/2031	67,156	0.05
	Realogy Group LLC Via Realogy Co-Issuer Corp.	USD	4.875%	01/06/2023	136,175	0.11 0.07
	Sabine Pass Liquefaction LLC Sabre GLBL, Inc.	USD USD	4.500% 9.250%	15/05/2030 15/04/2025	85,121 135,125	0.07
	Scripps Escrow II, Inc.	USD	5.375%	15/01/2031	5,000	0.00
	SeaWorld Parks & Entertainment, Inc.	USD	9.500%	01/08/2025	129,900	0.11
	Sensata Technologies, Inc.	USD	3.750%	15/02/2031	161,494	0.13
	Six Flags Entertainment Corp.	USD	5.500%	15/04/2027	140,400	0.11
25,000	Skyworks Solutions, Inc.	USD	3.000%	01/06/2031	25,357	0.02
125,000	Spectrum Brands, Inc. 144A <sup>(d)</sup>	USD	3.875%	15/03/2031	122,500	0.10
130,000	TEGNA, Inc.	USD	4.625%	15/03/2028	133,412	0.11
	T-Mobile USA, Inc.	USD	2.875%	15/02/2031	77,499	0.06
	T-Mobile USA, Inc.	USD	3.000%	15/02/2041	70,523	0.06
115,000	Travel & Leisure Co.	USD	6.625%	31/07/2026	131,519	0.11
TOTAL BONDS					5,639,107	4.59
(cost USD 7,866,6	603)				7,914,294	6.44
-	sset Backed Obligations – 0.81%					
Cayman Islands	AIMCO CLO Series 2017-AA "AR" 144A <sup>(c)(d)</sup>	USD	1.238%	20/04/2034	250,361	0.21
	Catalent Pharma Solutions, Inc. (c)	USD	1.609%	18/03/2034	28,875	0.02
	Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31X "AR"(c)	USD	1.480%	20/04/2031	250,237	0.20
	OZLM XVI Ltd. 2017-16X "A1R"(c)	USD	1.186%	16/05/2030	250,125	0.20
					779,598	0.63
United States					770,000	
	Citigroup Commercial Mortgage Trust 2015-P1 "A5"	USD	3.717%	15/09/2048	110,489	0.09
	COMM Mortgage Trust 2013-CCRE8 "A5"(c)	USD	3.612%	10/06/2046	105,547	0.09
					216,036	0.18
	NCIES ASSET BACKED OBLIGATIONS					
(cost USD 994,88	<u> </u>				995,634	0.81
(cost USD 8,861,4	RABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 84)				8,909,928	7.25
Other Transfera	ble Securities					
Bonds - 0.17%						
Canada						
230,000	Bausch Health Cos., Inc.	USD	5.250%	30/01/2030	212,681	0.17
TOTAL BONDS (cost USD 231,122	2)				212,681	0.17
TOTAL OTHER TO	RANSFERABLE SECURITIES 2)				212,681	0.17
MARKET VALUE	OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost USD 114,78					120,553,140	98.05

Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Gain USD	% of Shareholders Equity
	AUD						
10		YR Futures 15/06/2021		Long	1,080,683	3,759	0.01
15	Australian Treasury Bonds 3YI	R Futures 15/06/2021		Long	1,355,651	2,714	0.00
					2,436,334	6,473	0.01
5	CAD Canadian Government Bond 1	0YR Futures 21/09/2021		Long	597,177	1,196	0.00
	EUR	10 TTT dtd103 2 1/00/2021		Long	007,177	1,100	0.00
1		Bond Futures 08/06/2021		Long	179,174	1,338	0.00
80 (7)	EURO STOXX Banks Index 18 German Federal Republic Bon		1	Long Short	477,617 (1,147,340)	51,582 1,143	0.04 0.00
(1)	German rederar republic bon	103 31 1 010163 00/00/202	1	Onort			
					(490,549)	54,063	0.04
13	USD US Treasury Long Bond Future	es 21/09/2021		Long	2,033,687	4,121	0.01
	US Treasury Notes 10YR Futu	ires 21/09/2021		Long	13,449,656	12,750	0.01
23	,			Long	5,076,531 2,971,688	1,797	0.00
24 4	,			Long Long	2,971,000 740,125	1,624 2,620	0.00
	50	. 4(4,00 2 1/00/202 1		20.ig	24,271,687	22,912	0.02
LINDEALISED	GAIN ON FUTURES CONT	PACTS			24,271,007	84,644	0.02
Number of					Commitment Market Value	Unrealised Loss	% of Shareholders
Contracts	Security Description				USD	USD	Equity
	EUR						
4		1.00/00/0004		Long	780,636	(1,703)	(0.00)
1 (4)	EURO-BUXL 30Y BND JUN21 German Federal Republic Bon		2021	Long Short	244,575 (827,108)	(2,409) (1,849)	(0.01)
11	·			Long	1,499,458	(383)	(0.00)
				Ç	1,697,561	(6,344)	(0.01)
	GBP				,,	(*,* )	
(8)	UK Long Gilt Bond Futures 28	/09/2021		Short	(1,440,413)	(2,406)	(0.00)
(2)	USD E-Mini S&P 500 Index Futures	: 18/06/2021		Short	(420,960)	(28,205)	(0.02)
(9)				Short	(1,186,734)	(1,507)	(0.00)
(5)	US Treasury Ultra Long Notes	10YR Futures 21/09/202	11	Short	(724,219)	(494)	(0.00)
					(2,331,913)	(30,206)	(0.02)
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(38,956)	(0.03)
Forward Cui	rrency Contracts – (0.21%	6)					
	Amount		Amount		Maturity	Unrealised Gain	% of Shareholders
Currency	Bought	Currency	Sold		Date	USD	Equity
USD	242,515	AUD	311,912		01/06/2021	2,140	0.00
USD	1,592,353	JPY	173,379,336		10/06/2021	16,161	0.01
EUR USD	399,220 1,156,493	USD AUD	479,095 1,489,210		16/06/2021 16/06/2021	6,706 8,764	0.01 0.01
USD	418,917	HKD	3,250,000		16/06/2021	180	0.00
USD	3,184,285	JPY	342,000,000		16/06/2021	75,009	0.06
EUR	644,890	USD	779,778		25/06/2021	5,108	0.00
USD USD	2,394,281 241,857	GBP AUD	1,685,719 311,912		05/08/2021 20/08/2021	8,009 1,404	0.01 0.00
	GAIN ON FORWARD CUR					123,481	0.10
	A		Amount		Maturity		% of Shareholders
	Amount	Currency	Sold		Date	USD	Equity
Currency	Bought	Currency					
USD	Bought 602,550	CAD	757,941		01/06/2021	(24,832)	(0.02)
USD JPY	80ught 602,550 31,780,284	CAD USD	757,941 293,639		16/06/2021	(4,710)	(0.00)
USD	Bought 602,550	CAD	757,941				

Forward Currency	y Contracts – (Conti	nued)					
	Amount		Amount		Maturity	Unrealised Loss	% of Shareholders'
Currency	Bought	Currency	Sold		Date	USD	Equity
USD	4,385,666	EUR	3,640,000		16/06/2021	(43,756)	(0.04)
USD USD	1,918,690	GBP	1,375,000		16/06/2021	(27,654)	(0.03)
USD	48,672	ILS NOK	160,000		16/06/2021 16/06/2021	(543)	(0.00)
	314,281		2,630,738			(1,033)	(0.00)
USD USD	229,846 743,729	NZD SEK	320,459		16/06/2021 16/06/2021	(2,414)	(0.00)
USD	142,319	SGD	6,263,880 190,000		16/06/2021	(9,823) (1,211)	(0.00)
USD	8,093,473	EUR	6,782,697		25/06/2021	(161,648)	(0.00)
USD	625,066	CAD	756,416		20/08/2021	(980)	(0.13)
	S ON FORWARD CUF				20/00/2021		
	cific Forward Curren					(374,933)	(0.31)
	Amount		Amount		Maturity	Unrealised Gain	% of Shareholders'
Currency	Bought	Currency	Sold		Date		Equity
EUR	14,998,000	USD	18,102,872		16/06/2021	147,801	0.12
GBP	38,665,000	USD	53,906,779		16/06/2021	824,396	0.67
UNREALISED GAIN	N ON FORWARD CUR	RENCY CONTRA	CTS HELD FOR HEDGING PURPO	SES		972,197	0.79
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		% of Shareholders' Equity
USD	245,767	EUR	206,000		16/06/2021	(4,909)	(0.00)
USD	565,158	GBP	406,000		16/06/2021	(9,544)	(0.01)
UNREALISED LOS	S ON FORWARD CUF	RRENCY CONTRA	ACTS HELD FOR HEDGING PURPO	SES		(14,453)	(0.01)
Options – 0.11%							
Holdings	Security Description				Unrealised Gain/(Loss) M USD	larket Value USD	% of Shareholders' Equity
	Purchased Option	ıs					
900	EUR Call DJ EURO STOX	Y EO Indov	Evniron 17/12/2021	Strike 428.83	20,701	33,807	0.03
120,000	Put EUR / Call USD	XX 50 IIIdex	Expires 17/12/2021 Expires 07/03/2023	Strike 1.19	(1,299)	3,068	0.03
					19,402	36,875	0.03
	USD						
47,500	Call 90-Day Eurodoll	ar Euturos	Expires 13/03/2023	Strike 97.75	(3,368)	80,275	0.07
52,500	Call 90-Day Eurodoll		Expires 19/06/2023	Strike 97.75	(10,516)	75,075	0.06
140,000	Call USD / Put CHF	ai i utures	Expires 07/03/2023	Strike 0.93	(2,052)	2,187	0.00
140,000	Call USD / Put JPY		Expires 07/03/2023	Strike 108.20	957	5,657	0.00
370,000	Put USD / Call BRL		Expires 07/03/2023 Expires 15/07/2021	Strike 5.20	(131)	6,605	0.00
370,000	r ut OOD / Oan DITE		Expires 15/01/2021	Ourice 5.20			
TOTAL PURCHASE	ED OPTIONS				(15,110)	169,799	0.14
(cost USD 202,383)						206,674	0.17
	Written Options EUR	<u> </u>					
(900)	Put DJ EURO STOX	X 50 Index	Expires 17/12/2021	Strike 347.15	9,756	(3,573)	(0.01)
	USD						
(470)	Put Russell 2000 Ind	lex	Expires 31/12/2021	Strike 1,813.95	69,978	(18,475)	(0.01)
(353)	Put S&P 500 Index		Expires 31/12/2021	Strike 3,197.16	60,549	(15,945)	(0.01)
(121)	Put S&P 500 Index		Expires 31/12/2021	Strike 3,517.53	22,977	(9,079)	(0.01)
(174)	Put S&P 500 Index		Expires 31/12/2021	Strike 3,753.50	17,614	(18,822)	(0.02)
(370,000)	Put USD / Call BRL		Expires 15/07/2021	Strike 5.00	408	(1,891)	(0.00)
					171,526	(64,212)	(0.05)
TOTAL WRITTEN C (cost USD (249,068						(67,785)	(0.06)
TOTAL OPTIONS (cost USD (46,685))	`					138,889	0.11
(40,000)	,					130,003	0.11

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
5,025,000	Credit Default Swaps Floating (The Markit CDX North America Investment Grade 35 Version 1 Index)	Fixed 1.000%	USD	20/12/2025	19,101	0.02
UNREALISED GAIN	N ON CREDIT DEFAULT SWAPS				19,101	0.02
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				19,101	0.02
MARKET VALUE O (cost USD 114,741,					121,463,110	98.79
OTHER ASSETS A	ND LIABILITIES				1,480,671	1.21
SHAREHOLDERS'	EQUITY				122,943,781	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	iding derivatives (cost USD 114,788,627)				120,553,140	98.05
Unrealised gain on futu					84,644	0.07
Unrealised loss on futu					(38,956)	(0.03)
Unrealised gain on forw					123,481	0.10
Unrealised loss on forw	•				(374,933)	(0.31)
	vard currency contracts held for hedging purposes				972,197	0.79
	vard currency contracts held for hedging purposes				(14,453)	(0.01)
	used options (cost USD 202,383)				206,674	0.17
	options (cost USD (249,068))				(67,785)	(0.06)
Unrealised gain on swa	•				19,101 1,480,671	0.02 1.21
Other Assets and Liabil						

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

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., BNP Paribas S.A., Deutsche Bank AG, JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Morgan Stanley & Co., Inc., Standard Chartered Bank and State Street Bank & Trust.

The counterparties for options contracts were Barclays Bank Plc., Deutsche Bank AG, Morgan Stanley & Co. International Plc. and Morgan Stanley & Co., Inc.

The counterparty for swap contracts was Morgan Stanley.

The maximum individual counterparty exposure as at 31 May 2021 is 1.05% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (d) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (e) Security holding is traded/held in USD. (ADR: American Depositary Receipt/GDR: Global Depositary Receipt).
- <sup>(f)</sup> A related party to Goldman Sachs Funds.

Shareholders' Equity

- (g) The yield for this fund as at 31 May 2021 was 0.262%.
- (h) The yield for this fund as at 31 May 2021 was 0.011%.

122,943,781

100.00

#### Goldman Sachs Funds—Global Multi-Asset Conservative Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description					Market Value USD	% of Shareholders' Equity
Mutual Fund	e securities admitted to a ls – 97.65%	n official exchange	listing				
Ireland	867 Goldman Sachs ActiveB	leta I IS I arge Can Egy	ity LICITS ETE(a)			3.967.747	0.83
892,3						10.886.264	2.27
			nd (X Accumulation Class) <sup>(a)(b)</sup>			43,437,967	9.07
			s Fund (X Distribution Class) <sup>(a)(c)</sup>			712,197	0.15
	700 Invesco Morningstar US					2,191,271	0.46
	952 iShares Developed Mark					5,785,192	1.21
	293 iShares Global Infrastru					5,422,400	1.13
	328 iShares S&P 500 Consu		tor UCITS ETF			1,259,590	0.26
	947 iShares S&P 500 Energ	•				2,892,324	0.60
	386 iShares S&P 500 Health		TF			1,622,459	0.34
-	066 iShares S&P 500 Indust					1,371,698	0.29
154,7	763 iShares S&P 500 Materi	als Sector UCITS ETF				1,385,903	0.29
,						80,935,012	16.90
Luxembourg						00,000,012	
1,819,9	901 Goldman Sachs Funds -	- Alternative Trend Port	tfolio (IO Distribution Class)(a)			20,055,314	4.19
721,4			ORE® Equity Portfolio (IO Distribution	Class)(a)		10,381,920	2.17
869,2			ebt Local Portfolio (IO Distribution Clas			5,763,166	1.20
			ebt Portfolio (IO Distribution Class)(a)			24,975,906	5.22
415,7	781 Goldman Sachs Funds -			8,872,776	1.85		
1,863,9	982 Goldman Sachs Funds -	s) <sup>(a)</sup>		35,602,046	7.44		
7,498,9	990 Goldman Sachs Funds -	s) <sup>(a)</sup>		87,888,165	18.36		
1,027,0	059 Goldman Sachs Funds -	- Global Equity Partner			20,489,821	4.28	
7,345,5	527 Goldman Sachs Funds -	Global Fixed Income	n Snap Class) <sup>(a)</sup>		85,061,201	17.76	
3,473,1	3,473,105 Goldman Sachs Funds - Global Fixed Income Portfolio (Hedged) (IO Distribution Snap Class) <sup>(a)</sup>					41,052,105	8.57
2,291,2	2,291,286 Goldman Sachs Funds - Global High Yield Portfolio (IO Distribution Class) <sup>(a)</sup>					19,155,150	4.00
1,004,2	215 Goldman Sachs Funds -		18,306,832	3.82			
676,1	143 Goldman Sachs Funds -	- Goldman Sachs Glob	al Millennials Equity Portfolio (IO Distr	ribution Class) <sup>(a)</sup>		9,046,798	1.89
						386,651,200	80.75
TOTAL MUTU (cost USD 41						467,586,212	97.65
TOTAL TRAN		DMITTED TO AN OFF	ICIAL EXCHANGE LISTING			467,586,212	97.65
MARKET VAL	UE OF INVESTMENTS EXC	LUDING DERIVATIVE	ES			467,586,212	97.65
	· · ·					407,300,212	91.03
Futures Con	tracts – 0.11%				Commitment	Unrealised	% of
Number of Contracts	Security Description				Market Value USD	Gain USD	Shareholders'
Contracts	EUR						Equity
422	EURO STOXX Banks Index 18	8/06/2021		Long	2,519,431	272,094	0.06
	USD						
4.5							
45	MSCI EAFE Index Futures 18/	06/2021		Long	5,272,200	305,330	0.06
	MSCI EAFE Index Futures 18/ US Treasury Notes 10YR Futu			Long Long	5,272,200 51,293,297	305,330 48,625	0.06 0.01
							0.06 0.01 0.07
389		res 21/09/2021			51,293,297	48,625	0.01
389	US Treasury Notes 10YR Futu	res 21/09/2021			51,293,297	48,625 353,955	0.01
389  UNREALISED  Number of	US Treasury Notes 10YR Futu	res 21/09/2021			51,293,297 56,565,497	48,625 353,955 <b>626,049</b>	0.01 0.07 <b>0.13</b>
389  UNREALISED  Number of	US Treasury Notes 10YR Futu  O GAIN ON FUTURES CONT	RACTS			51,293,297 56,565,497 Commitment Market Value	48,625 353,955 <b>626,049</b> Unrealised Loss	0.01 0.07 0.13 % of Shareholders' Equity
389  UNREALISED  Number of Contracts  (6)	O GAIN ON FUTURES CONT  Security Description  USD	RACTS 18/06/2021		Long	51,293,297 56,565,497 Commitment Market Value USD	48,625 353,955 626,049 Unrealised Loss USD	0.01 0.07 0.13 % of Shareholders' Equity (0.02)
UNREALISED  Number of Contracts  (6)  UNREALISED	O GAIN ON FUTURES CONT  Security Description  USD E-Mini S&P 500 Index Futures	RACTS  18/06/2021  FRACTS		Long	51,293,297 56,565,497 Commitment Market Value USD	48,625 353,955 626,049 Unrealised Loss USD	0.01 0.07 0.13 % of Shareholders' Equity
389  UNREALISED  Number of Contracts  (6)  UNREALISED	O GAIN ON FUTURES CONT  Security Description  USD E-Mini S&P 500 Index Futures  D LOSS ON FUTURES CONT	RACTS  18/06/2021  FRACTS	Amount	Long	51,293,297 56,565,497 Commitment Market Value USD	48,625 353,955 626,049 Unrealised Loss USD (84,615) Unrealised	0.01 0.07 0.13 % of Shareholders' Equity (0.02)
UNREALISED  Number of Contracts  (6)  UNREALISED  Forward Cur	O GAIN ON FUTURES CONT  Security Description  USD E-Mini S&P 500 Index Futures  D LOSS ON FUTURES CONT  Trency Contracts – (0.03%	RACTS  18/06/2021  FRACTS	Amount Sold	Long	51,293,297 56,565,497 Commitment Market Value USD (1,262,880)	48,625 353,955 626,049 Unrealised Loss USD (84,615) (84,615) Unrealised	0.01 0.07 0.13 % of Shareholders' Equity (0.02) (0.02)
UNREALISED  Number of Contracts  (6)  UNREALISED  Forward Currency	US Treasury Notes 10YR Futures  O GAIN ON FUTURES CONT  Security Description  USD E-Mini S&P 500 Index Futures  O LOSS ON FUTURES CONT  Trency Contracts – (0.03%  Amount Bought	RACTS  18/06/2021  TRACTS  0)  Currency	Sold	Long	51,293,297 56,565,497  Commitment Market Value USD (1,262,880)  Maturit Date	48,625 353,955 626,049 Unrealised Loss USD (84,615) (84,615) Unrealised Gain USD	0.01 0.07 0.13 % of Shareholders' Equity (0.02) % of Shareholders' Equity
UNREALISED  Number of Contracts  (6)  UNREALISED  Forward Cur	O GAIN ON FUTURES CONT  Security Description  USD E-Mini S&P 500 Index Futures  D LOSS ON FUTURES CONT  Trency Contracts — (0.03%	RACTS  18/06/2021  TRACTS		Long	51,293,297 56,565,497  Commitment Market Value USD (1,262,880)	48,625 353,955 626,049 Unrealised Loss USD (84,615) (84,615) Unrealised Gain USD	0.01 0.07 0.13 % of Shareholders' Equity (0.02) % of Shareholders'

#### Goldman Sachs Funds—Global Multi-Asset Conservative Portfolio Schedule of Investments As at 31 May 2021

Famurard Currence	. Contracto (Conti	:d)					
Forward Currency	y Contracts – (Conti	nued)				Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturi Da		Shareholders Equity
USD	6,929,895	JPY	742,000,000		16/06/202		0.04
USD	72,492	NZD	100,000		16/06/202		0.00
UNREALISED GAIN	N ON FORWARD CUR	RENCY CONTR	ACTS			203,836	0.04
	Amount		Amount		Maturi	Unrealised ty Loss	% of Shareholders'
Currency	Bought	Currency	Sold		Da		Equity
USD	2,914,733	CAD	3,680,000		16/06/202	( ' ' /	(0.03)
USD USD	2,497,278 642,337	CHF DKK	2,290,000		16/06/202 16/06/202	, , ,	(0.01)
USD	8,912,998	EUR	3,960,000 7,390,000		16/06/202	( ' '	(0.00)
USD	3,932,872	GBP	2,820,000		16/06/202	, , ,	(0.01)
USD	85,072	ILS	280,000		16/06/202	, , ,	(0.00)
USD	170,559	NOK	1,450,000		16/06/202		(0.00)
USD	997,378	SEK	8,400,000		16/06/202	21 (13,152)	(0.00)
USD	292,333	SGD	390,000		16/06/202	21 (2,284)	(0.00)
UNREALISED LOS	S ON FORWARD CUR	RRENCY CONTR	ACTS			(341,015)	(0.07)
Share Class Spec	ific Forward Curren	cy Contracts –	0.31%				
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturi Da		Shareholders'
		-					Equity
EUR GBP	18,723,000 70,606,000	USD USD	22,624,557 98,525,749		16/06/202 16/06/202		0.03
					10/00/202	21 1,410,030	0.30
UNREALISED GAIN	N ON FORWARD CUR	RENCY CONTR	ACTS HELD FOR HEDGING PUR	RPOSES		1,577,601	0.33
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturi Da	•	Shareholders' Equity
USD	1,007,622	EUR	843,000		16/06/202	21 (18,201)	(0.00)
USD	7,768,228	GBP	5,553,000		16/06/202	,	(0.02)
UNREALISED LOS	S ON FORWARD CUF	RENCY CONTR	ACTS HELD FOR HEDGING PUR	RPOSES		(110,371)	(0.02)
Options – 0.12%							
					Unrealised Gain/(Loss)	Market Value	% of Shareholders'
Holdings	Security Description				USD	USD	Equity
	Purchased Option	ıs					
2,949	EUR Call DJ EURO STOX	Y 50 Indov	Expires 17/12/2021	Strike 428.83	67,831	110,776	0.02
490,000	Put EUR / Call USD	IX 30 IIIdex	Expires 07/03/2023	Strike 1.19	(5,308)	12,527	0.02
					62,523	123,303	0.02
	USD					.,	
200,000	Call 90-Day Eurodoll	ar Futures	Expires 13/03/2023	Strike 97.75	(14,180)	338,000	0.07
215,000	Call 90-Day Eurodoll		Expires 19/06/2023	Strike 97.75	(43,065)	307,450	0.06
580,000	Call USD / Put CHF		Expires 07/03/2023	Strike 0.93	(8,501)	9,061	0.00
580,000	Call USD / Put JPY		Expires 07/03/2023	Strike 108.20	3,963	23,437	0.01
1,480,000	Put USD / Call BRL		Expires 15/07/2021	Strike 5.20	(522)	26,418	0.01
					(62,305)	704,366	0.15
TOTAL PURCHASE						207.000	0.47
(cost USD 827,451)						827,669	0.17
	Written Options EUR						
(2,949)	Put DJ EURO STOX	X 50 Index	Expires 17/12/2021	Strike 347.15	31,967	(11,709)	(0.00)
	USD		_				
(1,601)	Put Russell 2000 Ind	lex	Expires 31/12/2021	Strike 1,813.95	238,371	(62,933)	(0.01)
(1,205)	Put S&P 500 Index		Expires 31/12/2021	Strike 3,197.16	206,690	(54,429)	(0.01)
(403)	Put S&P 500 Index		Expires 31/12/2021	Strike 3,517.53	76,526	(30,238)	(0.01)

#### Goldman Sachs Funds—Global Multi-Asset Conservative Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description			Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
(737) (1,480,000)	Written Options – (Continued) USD – (Continued) Put S&P 500 Index Put USD / Call BRL	Expires 31/12/2021 Expires 15/07/2021	Strike 3,753.50 Strike 5.00	74,609 1,634	(79,724) (7,563)	(0.02) (0.00)
				597,830	(234,887)	(0.05)
TOTAL WRITTEN C					(246,596)	(0.05)
TOTAL OPTIONS (cost USD (48,942))	)				581,073	0.12
MARKET VALUE O (cost USD 414,946,					470,038,770	98.16

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 414,995,281)	467,586,212	97.65
Unrealised gain on futures contracts	626,049	0.13
Unrealised loss on futures contracts	(84,615)	(0.02)
Unrealised gain on forward currency contracts	203,836	0.04
Unrealised loss on forward currency contracts	(341,015)	(0.07)
Unrealised gain on forward currency contracts held for hedging purposes	1,577,601	0.33
Unrealised loss on forward currency contracts held for hedging purposes	(110,371)	(0.02)
Market value of purchased options (cost USD 827,451)	827,669	0.17
Market value of written options (cost USD (876,393))	(246,596)	(0.05)
Other Assets and Liabilities	8,777,710	1.84
Shareholders' Equity	478,816,480	100.00

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

The maximum individual counterparty exposure as at 31 May 2021 is 0.64% of the NAV.

Options - (Continued)

OTHER ASSETS AND LIABILITIES

SHAREHOLDERS' EQUITY

8,777,710

478,816,480

1.84

100.00

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

The counterparties for options contracts were Barclays Bank Plc., Deutsche Bank AG, Morgan Stanley & Co. International Plc. and Morgan Stanley & Co., Inc.

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

 $<sup>^{\</sup>rm (b)}$  The yield for this fund as at 31 May 2021 was 0.262%.

<sup>(</sup>c) The yield for this fund as at 31 May 2021 was 0.011%.

#### Goldman Sachs Funds—Global Multi-Asset Growth Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description			Market Value USD	% of Shareholders' Equity
Transferable :	securities admitted to an official exchange listing = 96.32%				
Ireland	(2)				
	98 Goldman Sachs ActiveBeta US Large Cap Equity UCITS ETF <sup>(a)</sup>			8,495,670	4.18
	OO Goldman Sachs Global Equity Volatility Fund (IO Distribution Class)(a)	(a)(b)		5,253,316	2.59
	60 Goldman Sachs US\$ Liquid Reserves Plus Fund (X Accumulation Class)			23,833,773	11.74
	<ul> <li>Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class</li> <li>Invesco Morningstar US Energy Infrastructure MLP UCITS ETF</li> </ul>	38)\-/\-/		1,885,655 1,394,612	0.93 0.69
	26 iShares Core S&P 500 UCITS ETF			28,141,932	13.86
	2 iShares Developed Markets Property Yield UCITS ETF			5,067,773	2.49
	15 iShares Global Infrastructure UCITS ETF			5,355,447	2.49
	33 iShares S&P 500 Consumer Discretionary Sector UCITS ETF			521,484	0.26
	54 iShares S&P 500 Energy Sector UCITS ETF			1,656,106	0.81
	24 iShares S&P 500 Health Care Sector UCITS ETF			1,043,586	0.51
68,34				567,905	0.28
	74 iShares S&P 500 Materials Sector UCITS ETF			573,783	0.28
				83,791,042	41.26
Luxembourg					
	33 Goldman Sachs Funds - Alternative Trend Portfolio (IO Distribution Class			10,310,341	5.08
	35 Goldman Sachs Funds - Emerging Markets CORE® Equity Portfolio (IO			5,401,791	2.66
	O4 Goldman Sachs Funds - Emerging Markets Debt Local Portfolio (IO Distr			1,840,517	0.91
	94 Goldman Sachs Funds - Emerging Markets Debt Portfolio (IO Distribution			10,228,053	5.04
	71 Goldman Sachs Funds - Emerging Markets Equity Portfolio (IO Distribution)			4,041,169	1.99
	36 Goldman Sachs Funds - Global CORE® Equity Portfolio (IO Distribution			31,377,224	15.45
	77 Goldman Sachs Funds - Global Credit Portfolio (Hedged) (IO Distribution			4,130,214	2.03
	Goldman Sachs Funds - Global Equity Partners Portfolio (IO Distribution			16,255,973	8.00
	G3 Goldman Sachs Funds - Global High Yield Portfolio (IO Distribution Class	,		3,320,287	1.64
	32 Goldman Sachs Funds - Global Small Cap CORE® Equity Portfolio (IO D			17,190,555	8.46
576,98	84 Goldman Sachs Funds - Goldman Sachs Global Millennials Equity Portfo	olio (IO Distribution Class)(4)		7,720,043	3.80
TOTAL MUTUA	AL ELINDS			111,816,167	55.06
(cost USD 158,				195,607,209	96.32
TOTAL TRANS (cost USD 158,	FERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTII 768,468)	NG		195,607,209	96.32
MARKET VALU (cost USD 158,	JE OF INVESTMENTS EXCLUDING DERIVATIVES 768,468)			195,607,209	96.32
Futures Conti	racts - 0.52%				
			Commitment	Unrealised	% of
Number of			Market Value	Gain	Shareholders'
Contracts	Security Description		USD	USD	Equity
	<b>CAD</b> S&P TSX 60 Index Futures 17/06/2021	Long	2,562,122	165,956	0.08
	CHF			<u> </u>	
15	Swiss Market Index Futures 18/06/2021	Long	1,902,809	128,220	0.06
	EUR				
	Amsterdam Index Futures 18/06/2021	Long	1,390,565	28,711	0.02
	CAC 40 Index Futures 18/06/2021	Long	1,576,405	35,523	0.02
	DAX Index Futures 18/06/2021	Long	1,890,396	122,689	0.06
	E-mini FTSE MIB Index Futures 18/06/2021 EURO STOXX Banks Index 18/06/2021	Long	153,072	7,573	0.00
	IBEX 35 Index Futures 18/06/2021	Long Long	1,635,839 1,006,756	176,667 6,405	0.09 0.00
9	IDEA 33 IIIdeA I didleS 10/00/2021	Long			
	GBP		7,653,033	377,568	0.19
	FTSE 100 Index Futures 18/06/2021	Long	2,992,297	154,573	0.08
	HKD		500 474	40.074	0.00
	Hang Seng Index Futures 29/06/2021  JPY	Long	560,174	10,271	0.00
	TOPIX Index Futures 10/06/2021	Long	4,249,989	197,467	0.10
	SEK OMX Stockholm 30 Index Futures 18/06/2021	Long	1,004,288	4,582	0.00
	OWA OLOGRIOITI DU ITIUGA I ULUIGO TO/OU/2021	Long	1,004,200	4,502	0.00

#### Goldman Sachs Funds—Global Multi-Asset Growth Portfolio Schedule of Investments As at 31 May 2021

Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Gain USD	% o Shareholders Equity
	SGD						
25	MSCI Singapore Index Futures	s 29/06/2021 		Long	682,745	8,924	0.0
21	USD US Treasury Long Bond Future	es 21/09/2021		Long	3,285,187	6,657	0.0
71	US Treasury Notes 10YR Futu	res 21/09/2021		Long	9,362,016	8,875	0.0
					12,647,203	15,532	0.0
UNREALISED	GAIN ON FUTURES CONT	RACTS				1,063,093	0.5
Forward Cui	rency Contracts – (0.02%	b)					
	Amount		Amount		Maturity	Unrealised Gain	% o Shareholders
Currency	Bought	Currency	Sold		Date	USD	Equit
CAD	110,000	USD	91,037		16/06/2021	12	0.0
HKD	170,000	USD	21,903		16/06/2021	0	0.0
NOK	50,000	USD	5,989		16/06/2021	4	0.0
SGD USD	20,000 880,391	USD AUD	15,106 1,130,000		16/06/2021 16/06/2021	9,503	0.0
USD	359,744	HKD	2,790,000		16/06/2021	274	0.0
USD	2,901,593	JPY	310,000,000		16/06/2021	83,245	0.0
USD	36,288	NZD	50,000		16/06/2021	49	0.0
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRACTS				93,089	0.0
						Unrealised	9/ 4
C	Amount	Currency	Amount Sold		Maturity Date	Loss	% o
Currency	Bought	Currency	Solu		Date	עפט	Equit
AUD	140,000	USD	108,383		16/06/2021	(485)	(0.0)
CHF	100,000	USD	111,156		16/06/2021	(104)	(0.0)
DKK	140,000	USD	22,970		16/06/2021	(63)	(0.0)
EUR	200,000	USD	244,025		16/06/2021	(650)	(0.0)
GBP JPY	140,000	USD USD	198,443		16/06/2021	(270)	(0.0)
NZD	34,000,000 10,000	USD	310,515		16/06/2021 16/06/2021	(1,406)	(0.0)
SEK	75,000	USD	7,293 9,037		16/06/2021	(45) (15)	(0.0)
USD	1,233,593	CAD	1,560,000		16/06/2021	(57,648)	(0.00
USD	1,103,134	CHF	1,010,000		16/06/2021	(18,495)	(0.0
USD	290,622	DKK	1,790,000		16/06/2021	(2,257)	(0.0)
USD	3,793,355	EUR	3,140,000		16/06/2021	(27,628)	(0.02
USD	1,744,707	GBP	1,250,000		16/06/2021	(24,696)	(0.0)
USD	36,492	ILS	120,000		16/06/2021	(419)	(0.0)
USD	70,575	NOK	600,000		16/06/2021	(1,339)	(0.0)
USD	392,857	SEK	3,300,000		16/06/2021	(4,137)	(0.0)
USD	127,651	SGD	170,000		16/06/2021	(772)	(0.00
UNREALISE	LOSS ON FORWARD CUR	RENCY CONTRACTS	3			(140,429)	(0.07
Share Class	Specific Forward Curren	cy Contracts – 0.10	%				
	Amount		Amount		Maturity	Unrealised Gain	% o
Currency	Bought	Currency	Sold		Date	USD	Equit
EUR	1,715,000	USD	2,070,634		16/06/2021	16,304	0.0
GBP	9,507,000	USD	13,256,675		16/06/2021	200,697	0.1
UNREALISE	GAIN ON FORWARD CUR	RENCY CONTRACTS	HELD FOR HEDGING PURPOSES			217,001	0.1
	A		A		88-4 **	Unrealised	% c
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss USD	Shareholders Equit
USD	126,687	EUR	107,000		16/06/2021	(3,518)	(0.00
USD	826,106	GBP	586,000		16/06/2021	(3,390)	(0.0

#### Goldman Sachs Funds—Global Multi-Asset Growth Portfolio Schedule of Investments As at 31 May 2021

Holdings	Security Description			Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
	Purchased Options EUR					
1,875	Call DJ EURO STOXX 50 Index	Expires 17/12/2021	Strike 428.83	43,127	70,432	0.04
300,000	Put EUR / Call USD	Expires 07/03/2023	Strike 1.19	(3,249)	7,669	0.00
				39,878	78,101	0.04
	USD					
112,500	Call 90-Day Eurodollar Futures	Expires 13/03/2023	Strike 97.75	(7,976)	190,125	0.09
120,000	Call 90-Day Eurodollar Futures	Expires 19/06/2023	Strike 97.75	(24,036)	171,600	0.09
360,000	Call USD / Put CHF	Expires 07/03/2023	Strike 0.93	(5,277)	5,624	0.00
360,000	Call USD / Put JPY	Expires 07/03/2023	Strike 108.20	2,459	14,547	0.0
930,000	Put USD / Call BRL	Expires 15/07/2021	Strike 5.20	(328)	16,601	0.01
				(35,158)	398,497	0.20
TOTAL PURCHASE (cost USD 471,878)					476,598	0.24
(COST O3D 471,070)					470,390	0.24
	Written Options EUR					
(1,875)	Put DJ EURO STOXX 50 Index	Expires 17/12/2021	Strike 347.15	20,325	(7,445)	(0.00)
	USD	·				
(1,035)	Put Russell 2000 Index	Expires 31/12/2021	Strike 1,813.95	154,100	(40,684)	(0.02
(808)	Put S&P 500 Index	Expires 31/12/2021	Strike 3,197.16	138,594	(36,497)	(0.02
(252)	Put S&P 500 Index	Expires 31/12/2021	Strike 3,517.53	47,852	(18,908)	(0.01
(460)	Put S&P 500 Index	Expires 31/12/2021	Strike 3,753.50	46,567	(49,760)	(0.03
(930,000)	Put USD / Call BRL	Expires 15/07/2021	Strike 5.00	1,027	(4,752)	(0.00
				388,140	(150,601)	(0.08
TOTAL WRITTEN C					(158,046)	(0.08
TOTAL OPTIONS (cost USD (94,633))	)				318,552	0.16
MARKET VALUE O	•				,	
(cost USD 158,673,					197,151,607	97.08
OTHER ASSETS A	ND LIABILITIES				5,934,969	2.92
SHAREHOLDERS'	EQUITY				203,086,576	100.00
						% o
TOTAL INVESTME	NITS				Market Value USD	Shareholders Equity
	ding derivatives (cost USD 158,768,468)				195,607,209	96.3
Unrealised gain on futu					1,063,093	0.52
Unrealised gain on forw	-				93,089	0.0
Unrealised loss on forw					(140,429)	(0.07
-	vard currency contracts held for hedging purposes				217,001	0.1
	vard currency contracts held for hedging purposes				(6,908)	(0.01
	sed options (cost USD 471,878)				476,598	0.24
	options (cost USD (566,511))				(158,046)	(0.08)
Other Assets and Liabil	lities				5,934,969	2.92
Shareholders' Equ	ity				203,086,576	100.00

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

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

The counterparties for options contracts were Barclays Bank Plc., Deutsche Bank AG, Morgan Stanley & Co. International Plc. and Morgan Stanley & Co., Inc.

The maximum individual counterparty exposure as at 31 May 2021 is 1.60% of the NAV.

<sup>(</sup>a) A related party to Goldman Sachs Funds.

<sup>(</sup>b) The yield for this fund as at 31 May 2021 was 0.262%.

 $<sup>^{\</sup>rm (c)}\,$  The yield for this fund as at 31 May 2021 was 0.011%.

Holding	s	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Transf	erahle se	curities admitted to an official exchange listing					
	<b>– 10.91</b> %						
	435,000	ams AG	USD	7.000%	31/07/2025	465,994	0.17
Canada							
		Cenovus Energy, Inc.	USD	3.000%	15/08/2022	5,112	0.00
		Cenovus Energy, Inc. Cenovus Energy, Inc.	USD USD	3.800% 5.375%	15/09/2023 15/07/2025	51,780 74,216	0.02 0.03
	03,000	Certovus Energy, Inc.	000	3.37370	13/01/2023		
						131,108	0.05
France	125.000	Altice France S.A.	USD	7.375%	01/05/2026	130,000	0.05
		Altice France S.A. 144A <sup>(c)</sup>	USD	5.125%	15/07/2029	338,016	0.12
	100,000	CAB SELAS	EUR	3.375%	01/02/2028	121,303	0.04
		Chrome Holdco SASU	EUR	5.000%	31/05/2029	155,858	0.06
		Constellium S.E.	USD	5.750%	15/05/2024	254,063	0.09
		Credit Agricole S.A. (d) Electricite de France S.A. (d)	USD EUR	8.125% 5.000%	Perp. Perp.	243,026 136,363	0.09
		Getlink S.E.	EUR	3.500%	30/10/2025	126,729	0.04
						1,505,358	0.54
German	ıv					1,000,000	0.01
German	-	Cheplapharm Arzneimittel GmbH	USD	5.500%	15/01/2028	206,250	0.07
		IHO Verwaltungs GmbH	USD	6.375%	15/05/2029	219,750	0.08
		Techem Verwaltungsgesellschaft 675 mbH	EUR	2.000%	15/07/2025	181,820	0.07
	175,000	TUI Cruises GmbH	EUR	6.500%	15/05/2026	222,035	80.0
						829,855	0.30
Ireland	000 000	Method Boardes BAO	1100	0.0050/	45/44/0007	000 005	0.07
		Motion Bondco DAC Motion Bondco DAC 144A <sup>(c)</sup>	USD USD	6.625% 6.625%	15/11/2027 15/11/2027	202,965 203,500	0.07 0.07
	-	Steris Irish Financial Co. Unlimited Co.	USD	2.700%	15/03/2031	417,025	0.07
	,					823,490	0.29
 Italy						023,490	0.23
italy	275,000	Brunello Bidco SpA	EUR	3.500%	15/02/2028	336,287	0.12
	100,000	Telecom Italia SpA	EUR	1.625%	18/01/2029	118,987	0.04
	275,000	Telecom Italia SpA 144A <sup>(c)</sup>	USD	5.303%	30/05/2024	299,157	0.11
						754,431	0.27
Jersey	100,000	CPUK Finance Ltd.	GBP	4.500%	28/08/2027	143,312	0.05
Liberia							
	45,000	Royal Caribbean Cruises Ltd.	USD	5.250%	15/11/2022	46,800	0.02
Luxemb	-	Altico Einanoina S.A.	USD	E 000%	15/01/2029	100.000	0.07
		Altice Financing S.A. ARD Finance S.A.	USD	5.000% 6.500%	15/01/2028 30/06/2027	199,000 417,000	0.07 0.15
		Herens Holdco SARL 144A <sup>(c)</sup>	USD	4.750%	15/05/2028	200,750	0.13
		Intelsat Jackson Holdings S.A.	USD	5.500%	01/08/2023	128,700	0.05
		Kleopatra Holdings 2 S.C.A.	EUR	6.500%	01/09/2026	117,124	0.04
	100,000	Lincoln Financing SARL	EUR	3.625%	01/04/2024	123,601	0.04
						1,186,175	0.42
Netherl							
		AerCap Holdings NV <sup>(d)</sup>	USD	5.875%	10/10/2079	155,812	0.06
		Dufry One BV	EUR	3.375%	15/04/2028	180,794	0.07
		ING Groep NV <sup>(d)</sup> PPF Telecom Group BV	USD EUR	6.500% 3.250%	Perp. 29/09/2027	224,250 130,992	0.08 0.05
		Telefonica Europe BV <sup>(d)</sup>	EUR	5.875%	29/09/2027 Perp.	135,341	0.05
		United Group BV	EUR	3.125%	15/02/2026	118,817	0.04
		Ziggo Bond Co., BV	EUR	3.375%	28/02/2030	120,806	0.04
		Ziggo BV	USD	4.875%	15/01/2030	205,250	0.07
						1,272,062	0.46
Spain							
		Banco Santander S.A.	USD	3.490%	28/05/2030	213,976	0.08
	150,000	Telefonica Emisiones S.A.	USD	4.103%	08/03/2027	168,944	0.06
						382,920	0.14

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Sweden	V : 4145 AB	5115	0.0500/	45/00/0007	0.45.000	2.22
	Verisure Holding AB	EUR EUR	3.250% 5.250%	15/02/2027 15/02/2029	215,330 315,305	0.08 0.11
250,000	Verisure Midholding AB	EUR	5.250%	15/02/2029	530,635	0.11
Switzerland					550,655	
	Credit Suisse Group AG <sup>(d)</sup>	USD	5.250%	Perp.	208,250	0.08
	Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	5.250%	Perp.	619,802	0.22
					828,052	0.30
United Kingdom						
200,000	•	USD	4.750%	10/04/2027	230,606	0.08
100,000 100,000	·	GBP EUR	3.250% 2.500%	16/02/2026 15/01/2026	141,952	0.05 0.04
	Natwest Group Pic. (d)	USD	3.754%	01/11/2029	122,419 429,571	0.04
	Rolls-Royce Plc.	USD	5.750%	15/10/2027	215,000	0.10
	Standard Chartered Plc. (d)	USD	4.750%	Perp.	490,200	0.08
	Vmed O2 UK Financing I Plc.	USD	4.250%	31/01/2031	231,455	0.10
230,000	Villed O2 OKT mailding Fric.	03D	4.230 /6	31/01/2031		
					1,861,203	0.67
United States 325,000	AbbVie, Inc.	USD	4.250%	14/11/2028	375,346	0.13
		USD	3.750%	01/06/2026	352,336	0.13
	Ally Financial, Inc.	USD	8.000%	01/11/2031	141,447	0.05
	American International Group, Inc.	USD	3.400%	30/06/2030	81,108	0.03
75,000	·	USD	3.950%	15/03/2029	83,294	0.03
	American Tower Corp.	USD	2.100%	15/06/2030	415,255	0.15
	AmeriGas Partners LP Via AmeriGas Finance Corp.	USD	5.875%	20/08/2026	139,844	0.05
	Anheuser-Busch Cos., LLC Via Anheuser-Busch InBev Worldwide, Inc.	USD	4.700%	01/02/2036	357,984	0.13
	Anheuser-Busch InBev Finance, Inc.	USD	4.700%	01/02/2036	238,582	0.09
	Anheuser-Busch InBev Worldwide, Inc.	USD	4.750%	23/01/2029	177,004	0.06
	AT&T, Inc.	USD	4.100%	15/02/2028	84,897	0.03
	AT&T, Inc.	USD	2.750%	01/06/2031	456,205	0.16
	AT&T, Inc.	USD	5.250%	01/03/2037	185,107	0.07
	AT&T, Inc.	USD	3.500%	01/06/2041	151,364	0.05
	B&G Foods, Inc.	USD	5.250%	01/04/2025	153,969	0.06
	B&G Foods, Inc.	USD	5.250%	15/09/2027	159,503	0.06
	Bank of America Corp.—Series L	USD	4.183%	25/11/2027	394,149	0.14
	BAT Capital Corp.	USD	4.390%	15/08/2037	129,849	0.05
	Becton Dickinson and Co.	USD	2.823%	20/05/2030	181,289	0.06
	Boeing Co.	USD	3.450%	01/11/2028	295,546	0.11
	Boeing Co.	USD	5.150%	01/05/2030	353,034	0.13
	Boeing Co.	USD	5.805%	01/05/2050	143,249	0.05
170,000		USD	3.000%	15/10/2030	170,467	0.06
	Centene Corp.	USD	2.500%	01/03/2031	188,029	0.07
	Cigna Corp.	USD	2.400%	15/03/2030	277,783	0.10
	CIT Group, Inc.	USD	5.250%	07/03/2025	113,375	0.04
	Citigroup, Inc.	USD	4.125%	25/07/2028	506,475	0.18
102,000		USD	5.750%	01/03/2025	105,062	0.04
	Constellation Brands, Inc.	USD	2.875%	01/05/2030	77,791	0.03
	Coty, Inc.	EUR	4.000%	15/04/2023	181,679	0.07
	Covanta Holding Corp.	USD	5.000%	01/09/2030	25,875	0.01
	Crown Castle International Corp.	USD	3.650%	01/09/2027	417,707	0.15
125,000	Crown Castle International Corp.	USD	3.300%	01/07/2030	132,398	0.05
	CVS Health Corp.	USD	3.750%	01/04/2030	177,371	0.06
230.000	Dana, Inc.	USD	4.250%	01/09/2030	236,181	0.08
	Energy Transfer Operating LP	USD	5.250%	15/04/2029	291,310	0.10
	Ford Motor Co.	USD	8.500%	21/04/2023	53,610	0.02
	Ford Motor Credit Co., LLC	USD	5.125%	16/06/2025	219,937	0.08
	Ford Motor Credit Co., LLC	USD	3.375%	13/11/2025	225,991	0.08
	Ford Motor Credit Co., LLC	USD	4.125%	17/08/2027	208,607	0.07
	Ford Motor Credit Co., LLC	USD	2.900%	16/02/2028	382,162	0.14
	General Motors Co.	USD	6.600%	01/04/2036	135,113	0.05
	General Motors Co.	USD	6.750%	01/04/2046	174,555	0.06
	General Motors Financial Co., Inc.	USD	5.650%	17/01/2029	356,885	0.13
	Genesis Energy LP Via Genesis Energy Finance Corp.	USD	8.000%	15/01/2027	113,025	0.04
	Genesis Energy LP Via Genesis Energy Finance Corp.	USD	7.750%	01/02/2028	95,475	0.03
	HB Fuller Co.	USD	4.250%	15/10/2028	46,125	0.02
	HCA, Inc.	USD	5.000%	15/03/2024	223,026	0.02
	HCA, Inc.	USD	5.875%	15/02/2026	233,026	0.08
						0.00
225,000	Hewlett Packard Enterprise Co.	USD	6.200%	15/10/2035	301,608	0.1

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Conti	nued)					
United States – (C	·		0.7500/	0.4.100.100.04	700 007	2.22
	Hillenbrand, Inc.	USD USD	3.750%	01/03/2031	790,987	0.28 0.01
	Home Depot, Inc. Kinder Morgan Energy Partners LP	USD	3.350% 7.300%	15/04/2050 15/08/2033	42,136 278,674	0.01
	Lennar Corp.	USD	4.125%	15/01/2022	177,306	0.06
	Lowe's Cos., Inc.	USD	1.700%	15/10/2030	141,974	0.05
	Lumen Technologies, Inc.—Series U	USD	7.650%	15/03/2042	203,625	0.07
300,000	MDC Holdings, Inc.	USD	2.500%	15/01/2031	292,500	0.10
	MGM Resorts International	USD	4.750%	15/10/2028	76,320	0.03
•	Morgan Stanley	USD	3.950%	23/04/2027	506,448	0.18
	MPT Operating Partnership LP Via MPT Finance Corp.	USD	4.625%	01/08/2029	167,541	0.06
	MPT Operating Partnership LP Via MPT Finance Corp.	GBP	3.375%	24/04/2030	252,729	0.09
•	MPT Operating Partnership LP Via MPT Finance Corp.	USD USD	3.500% 7.500%	15/03/2031 01/11/2023	110,990	0.04 0.06
	NGL Energy Partners LP Via NGL Energy Finance Corp. NRG Energy, Inc.	USD	7.500% 5.750%	15/01/2028	155,025 26,500	0.06
	NuStar Logistics LP	USD	6.375%	01/10/2030	555,165	0.20
	Occidental Petroleum Corp.	USD	8.000%	15/07/2025	545,200	0.20
	Occidental Petroleum Corp.	USD	6.625%	01/09/2030	243,885	0.09
	OneMain Finance Corp.	USD	4.000%	15/09/2030	323,426	0.12
	Oracle Corp.	USD	3.600%	01/04/2050	47,395	0.02
49,000	Pacific Gas and Electric Co.	USD	3.500%	01/08/2050	42,402	0.02
280,000	PerkinElmer, Inc.	USD	3.300%	15/09/2029	299,594	0.11
	Qwest Corp.	USD	6.750%	01/12/2021	87,510	0.03
•	Range Resources Corp.	USD	5.000%	15/03/2023	200,850	0.07
50,000	Raymond James Financial, Inc.	USD	4.650%	01/04/2030	59,287	0.02
	Reynolds American, Inc.	USD	5.850%	15/08/2045	145,554	0.05
	Service Corp. International	USD	4.000%	15/05/2031	691,050	0.25
,	Spectrum Brands, Inc.	EUR	4.000%	01/10/2026	124,724	0.04
	Suburban Propane Partners LP Via Suburban Energy Finance Corp. Summit Midstream Holdings LLC Via Summit Midstream Finance Corp.	USD USD	5.500% 5.500%	01/06/2024 15/08/2022	144,316 54,588	0.05 0.02
	Summit Midstream Holdings LLC Via Summit Midstream Finance Corp.	USD	5.750%	15/04/2025	281,600	0.10
	Tenet Healthcare Corp.	USD	5.125%	01/05/2025	194,882	0.17
	T-Mobile USA, Inc.	USD	4.500%	15/04/2050	71,471	0.03
	TransDigm, Inc.	USD	6.375%	15/06/2026	195,497	0.07
	Tri Pointe Homes, Inc.	USD	5.250%	01/06/2027	107,125	0.04
13,000	Tri Pointe Homes, Inc.	USD	5.700%	15/06/2028	14,300	0.00
205,000	Triumph Group, Inc.	USD	7.750%	15/08/2025	209,612	0.08
205,000	United Wholesale Mortgage LLC 144A <sup>(c)</sup>	USD	5.500%	15/04/2029	202,950	0.07
	Verizon Communications, Inc.	USD	5.250%	16/03/2037	159,579	0.06
	Walt Disney Co.	USD	3.800%	22/03/2030	83,234	0.03
	Wells Fargo & Co.	USD	4.300%	22/07/2027	257,317	0.09
	Williams Cos., Inc.—Series A	USD	7.500%	15/01/2031	270,626	0.10
52,000	Yum! Brands, Inc.	USD	3.625%	15/03/2031	51,350	0.02
					19,608,297	7.04
TOTAL BONDS (cost USD 29,462	2,437)				30,369,692	10.91
						% of
Holdings	Security Description				Market Value USD	Shareholders' Equity
Common Stock						
Australia						
154,230	Sydney Airport				706,306	0.25
Finland 136.159	Nordea Bank Abp				1,474,371	0.53
France	Totala Ballity ap				.,,	
	BNP Paribas S.A.				2,258,931	0.81
	Gecina S.A.				1,134,376	0.41
	Klepierre S.A.				1,147,050	0.41
	Sanofi				782,584	0.28
	Schneider Electric S.E.				825,711	0.30
18,578	Vinci S.A.				2,117,945	0.76
					8,266,597	2.97
Germany 27 511	Vonovia S.E.				1,724,966	0.62
27,511	νοπονία Ο.Ε.				1,124,900	0.02

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Medican Pic. 7	Holdings		Security Description		
Page   Page		n Stock	s – (Continued)		
Page	ireiand	1,929	Accenture Plc. "A"	547,489	0.20
Page		-		-	
March   Mar				1,789,329	0.64
Page   Page					
Span   Span					
		79,796	UNICredit SpA		
No mether than the thing of the thing of the thing of the thing of the thing of the thing of the thing of the thing of the thing of thing				2,025,850	0.73
\$\begin{cases}{assigned} \text{Pisson} Piss	Japan	35,700	Takeda Pharmaceutical Co., Ltd.	1,221,888	0.44
267.215         Koninskijke KPN NV         893.64         3.02           46.08         Royal Dutch Shall Pic. Ya'         1.04         1.04           Singapore         1,002.48         0.30           Togget Picture         1,002.48         0.30           Singapore         1,741.50         0.58           Togget Picture         1,741.50         0.58           Singapore         1,741.50         0.58           Togget Picture         1,741.50         0.58           Singapore         1,741.50         0.58           Singapore         1,741.50         0.58           Singapore         1,741.50         0.58           Singapore         1,741.50         0.48           Singapore         1,741.50         0.48           Singapore         1,741.50         0.68           Singapore         1,741.50         0.68           Singapore         1,741.50         0.68           Singapore         1,741.50         0.69           Singapore         1,741.50         0.69           Singapore         1,741.50	Netherla				
4,8,08 b         Royal Dutch Shell Pic.*A*         88,757         0.30           Rigaspore 127,700         Taggraphic Pic.*Am         1,002,448         0.30           Spain 128,573         Inchdrole S.A.         1,741,540         0.50           Switzerian         1,285,730         1,285,730         1,285,730         0.00			·		
Singapore   127.79   Singapore Exchange Ltd.   1,002,48   0,36   0,367,43   1,741,58   0,36   0,3					
Page   Page		40,500	Toyal buton orient le. A	-	
127.768   Singapore Exchange Ltd.   1,026.48   0,38     Singapore Exchange Ltd.   1,741.54   0,68     Singapore Exchange Ltd.   1,741.54   0,68     Singapore Exchange Ltd.   1,741.54   0,68     Singapore	Singapo	re		3,107,431	1.14
12.6573   berfrolis S.A			Singapore Exchange Ltd.	1,002,484	0.36
Switzerland		126 573	Iherdrola S A	1 741 540	0.63
10,257       Roche Holding AS       1,264,726       0.45         3,608       Roche Holding AS       773,246       0.28         1,426       2898s Ra AG       1,791,867       0.78         4,260       Linkin Insurance Group AG       1,791,867       0.78         Tawa       1,1513       Taiwan Semiconductor Manufacturing Co., Ltd.—ADR <sup>(6)</sup> 1,200,868       0.78         2,000,81       StazZeneca Ptc.       2,302,669       0.83         3,815,30       PP Ic.       2,302,669       0.81         6,288       Ferguson Ptc.       8,002,00       0.91         6,688       National Grid Ptc.       8,002,00       0.93         1,475       Inchies Ptc.       1,543,50       0.95         1,495       Rock Helbenckier Group Ptc.       1,544,78       0.55         1,196       No Trito Ptc.       1,564,78       0.55         1,198       No Trito Ptc.       1,564,78       0.55         1,198       No Trito Ptc.       1,564,78       0.55         1,299       No Trito Ptc.       1,564,78       0.55         1,209       American Tower Corp.       758,816       0.95       0.25         2,172 </td <td></td> <td></td> <td></td> <td>.,,.</td> <td></td>				.,,.	
247         SS S S A         773,246         0.28           1.4260         Wiss Re AG         1,388,357         0.50           4.260         Line Insurance Group AG         1,791,867         0.50           Taiwar         Taiwar         Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicanductor Manufacturing Co. Ltd—ADR <sup>(c)</sup> Taiwar Sanicandu	0111120111		Nestle S.A.	1,268,234	0.46
14.462       Sivich Insurance Group AG       1,398,357       0.50         24,260       Zurich Insurance Group AG       1,791,867       0.20         Tailar       1       1,791,867       0.20         Tailar       Tailar       Tailar Sanca Pen Insurance Group Annufacturing Co., Ltd.—ADR(**)       Tailar Sanca Pen Insurance Group Annufacturing Co., Ltd.—ADR(**)       Tailar Sanca Pen Insurance Group Annufacturing Co., Ltd.—ADR(**)       Tailar Sanca Pen Insurance Group Annufacturing Co., Ltd.—ADR(**)       Tailar Sanca Pen Insurance Group Annufacturing Co., Ltd.—ADR(**)       Tailar Sanca Pen Insurance Group Annufacturing Co., Ltd.—ADR(**)       Tailar Sanca Pen Insurance Group Annufacturing Co., Ltd.—ADR(**)       Tailar Sanca Pen Insurance Group Annufacturing Co., Ltd.—ADR(**)       Tailar Sanca Pen Insurance Group Annufacturing Co., Ltd.—ADR(**)       Tailar Sanca Pen Insurance Group Co.       Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2">Tailar Sanca Pen Insurance Group Colspan="2"			· · · · · · · · · · · · · · · · · · ·		
4,260         Zurich Insurance Group AG         1,791,867         0,84           Taiwar         11,513         I alwan Semiconductor Manufacturing Co. Ltd.—ADR(*)         1,353,008         0,84           United Kingdom         2,302,660         A 58,202,660         0,83           2,015         AstraZeneca Plc.         2,302,660         0,83           3,015,30         BP Plc.         1,573,874         0,57           4,026         Londe Plc.         1,573,874         0,57           4,026         Londe Plc.         1,502,47         0,00           1,030         Reckitt Benickser Group Plc.         1,504,47         0,55           1,030         Reckitt Benickser Group Plc.         1,504,47         0,55           1,030         Reckitt Benickser Group Plc.         1,504,47         0,55           1,030         Reckitt Benickser Group Plc.         1,504,47         0,53           1,030         Plc.         1,504,47         0,53           1,030         American Plc.         1,504,47         0,53           1,030         American Plc.         1,504,47         0,53           2,173         American Plc.         1,504,50         0,02           2,174         American Plc.         1,504,50					
Taiwan   11,513   Taiwan Semiconductor Manufacturing Co., Ltd.—ADR(*)   1,353,008   0.49					
11,513   Talwan Semiconductor Manufacturing Co., Ltd.—ADR(***)   1,353,008   0.49				6,496,486	2.33
Note   Company	Taiwan				
20,061         4stZeneca Plc.         2,302,660         0.83           361,530         8P Plc.         66,072         0.31           4,475         Linde Plc.         1,351,942         0.49           66,688         National Grid Plc.         881,201         0.32           14,055         Reckitt Bencklser Group Plc.         1,545,478         0.55           17,923         Rio Tinto Plc.         1,085,444         0.39           18,087         Unilever Plc.         1,085,444         0.39           18,087         Unilever Plc.         1,085,444         0.39           18,087         Merican Tower Corp.         693,320         0.25           2,703         American Tower Corp.         693,320         0.25           2,157         Ampen, Inc.         1,490,756         0.48           2,2745         Aramark         843,263         0.30           5,555         ValonBay Communities, Inc.         1,138,608         0.41           6,897         Siston Properties, Inc.         1,238,232         0.59           29,182         Bristo-Myers Squibb Co.         1,381,876         0.66           15,797         Coca-Cola Co.         876,006         0.32           7,525 <t< td=""><td></td><td></td><td>Taiwan Semiconductor Manufacturing Co., Ltd.—ADR<sup>(e)</sup></td><td>1,353,008</td><td>0.49</td></t<>			Taiwan Semiconductor Manufacturing Co., Ltd.—ADR <sup>(e)</sup>	1,353,008	0.49
361,530       PP PIC.       1,573,874       0.57         6,296       Ferguson PIc.       860,720       0.31         4,475       Linde PIC.       1,351,942       0.49         66,688       National Grid PIc.       1,265,711       0.45         14,055       Reckitt Benckiser Group Pic.       1,265,711       0.45         17,923       Rio Tinto Pic.       1,544,780       0.55         18,087       Unilever Plc.       1,085,444       0.39         United States         9,026       Ameren Corp.       758,816       0.27         2,703       American Tower Corp.       512,676       0.18         2,157       Amen, Inc.       512,676       0.18         5,042       AT&T, Inc.       512,676       0.18         5,555       AvalonBay Communities, Inc.       1,138,608       0.41         6,897       Boston Properties, Inc.       807,294       0.29         29,182       Bristot-Myers Squibb Co.       1,938,283       0.49         34,740       Cloca-Cola Co.       876,006       0.32         7,525       Coppizant Technology Solutions Corp. "A"       534,877       0.19         30,278       Comeast Corp. Pic.       643,800<	United K		AstraZeneca Plc.	2,302,660	0.83
4.475         Linde Pic.         1.351,942         0.49           66,688         National Grid Pic.         891,201         0.32           11,952         Reckitt Benckiser Group Pic.         1,265,711         0.45           17,923         Rio Tinto Pic.         1,544,780         0.55           18,007         United Pic.         10,876,332         3.90           United States           9,006         American Tower Corp.         693,320         0.25           2,775         American Tower Corp.         693,320         0.25           2,175         American Tower Corp.         693,320         0.25           2,175         American Tower Corp.         693,320         0.25           5,1275         American Tower Corp.         693,320         0.25           5,1275         American Tower Corp.         1,490,756         0.18           5,275         Aramark         843,263         0.30           5,552         AvalonBay Communities, Inc.         1,136,60         0.41           6,875         Boston Properties, Inc.         807,294         0.29           9,132         Bristol-Myers Squibb Co.         1,369,823         0.49           13,203         Clevron Corp. <td< td=""><td></td><td></td><td></td><td></td><td></td></td<>					
66.688 National Grid Pic.         891.201 0.32           14.055 Reckitt Benciser Group Pic.         1,265,711 0.45           17.923 Rio Tinto Pic.         1,544,780 0.55           18.087 Unilever Pic.         1,085,444 0.39           United States           9.026 American Tower Corp.         693,320 0.25           2,157 Amgen, Inc.         693,320 0.25           2,754 Aramark         843,263 0.30           50,423 AT&T, Inc.         1,490,756 0.54           6,897 Boston Properties, Inc.         1,138,608 0.41           6,897 Boston Properties, Inc.         907,244 0.29           13,203 Chevron Corp.         1,93,823 0.69           13,203 Chevron Corp.         1,93,823 0.69           13,203 Chevron Corp.         1,93,823 0.69           13,203 Chevron Corp.         1,841,876 0.66           15,791 Coca-Cola Co.         876,006 0.32           7,525 Cognizart Technology Solutions Corp. "A"         1,737,654 0.63           7,400 CVS Health Corp.         1,084,850 0.39           12,336 Fidelity National Information Services, Inc.         1,842,829 0.66           2,723 Home Depot, Inc.         1,842,829 0.66           2,723 Home Depot, Inc.         1,359,901 0.49           3,669 Hillinois Tool Works, Inc.         1,319,609 0.47           1				860,720	0.31
14,055       Reckitt Benckiser Group Plc.       1,265,711       0.45         17,923       Rio Tinto Plc.       1,544,780       0.55         18,087       Univer Plc.       1,085,444       0.39         United States         9,026       Americ Corp.       758,816       0.27         9,027       American Tower Corp.       693,320       0.25         2,157       Angen, Inc.       693,320       0.25         2,2754       Aramark       843,263       0.30         5,555       AvalonBay Communities, Inc.       1,490,756       0.54         6,837       Boston Properties, Inc.       807,294       0.25         2,9182       Bristol-Myers Squibb Co.       1,938,233       0.49         3,4737       Close Systems, Inc.       1,923,823       0.69         3,1373       Close-Cola Co.       1,804,824       0.25         4,752       Copalizant Technology Solutions Corp. "A"       1,814,876       0.66         15,791       Coca-Cola Co.       876,006       0.32         7,752       Cognizant Technology Solutions Corp. "A"       1,737,654       0.68         7,400       CVS Health Corp.       643,800       0.23         1,233       Holm		-			
17,923         Rio Tinto Pic.         1,544,780         0.55           18,087         Unilever Pic.         1,085,444         0.39           United States           Time of Pictors         758,816         0.27           2,703         American Tower Corp.         693,320         0.25           2,157         Agen, Inc.         512,676         0.18           50,423         148,1 Inc.         1,490,756         0.54           50,423         148,1 Inc.         1,490,756         0.54           50,423         148,1 Inc.         1,490,756         0.54           6,879         Boston Properties, Inc.         807,294         0.29           13,203         Cheyers Squibb Co.         1,923,823         0.69           13,203         Cheyer Corp.         1,923,823         0.69           13,203         Cheyer Corp.         1,923,823         0.69           13,203         Cheyer Corp.         1,923,823         0.69           13,203         Cheyer Corp.         1,841,876         0.66           15,791         Coca-Cola Corp.         1,841,876         0.66           15,792         Coca-Cola Corp.         1,737,654         0.63           2,7					
18,087         Univer Pic.         1,085,444         0.39           United States           9,026         American Tower Corp.         758,816         0.27           2,737         American Tower Corp.         693,320         0.25           2,157         Ammerican Tower Corp.         693,320         0.25           2,275         Ammerican Tower Corp.         1,086,320         0.30           22,754         Armark         843,263         0.30           5,555         Available Communities, Inc.         1,940,756         0.54           6,875         Boston Properties, Inc.         1,940,766         0.54           6,887         Boston Properties, Inc.         1,938,023         0.04           1,822         Brist Chylers Squibt Co.         1,938,023         0.04           1,332         Chevron Corp.         1,938,023         0.09           1,341,876         0.66         0.32           1,352         Cognizant Technology Solutions Corp. "A"         1,941,876         0.63           3,745         Cognizant Technology Solutions Corp. "A"         1,942,40         0.32           3,746         Eloth Corp., Plc.         1,943,40         0.33           1,243         Choreat Corp			•		
Number   N					
9,026       America Corp.       758,816       0.27         2,703       American Tower Corp.       693,320       0.25         2,157       Amgen, Inc.       512,676       0.18         22,754       Arramrk       843,263       0.30         50,423       AT&T, Inc.       1,490,756       0.54         5,555       AvalonBay Communities, Inc.       807,294       0.29         29,182       Bristol-Myers Squibb Co.       1,923,823       0.69         34,736       Cisco Systems, Inc.       1,841,876       0.66         15,791       Coca-Cola Co.       876,006       0.32         7,525       Cognizant Technology Solutions Corp. "A"       1,737,654       0.63         7,400       CVS Health Corp.       643,800       0.23         7,400       CVS Health Corp.       1,084,450       0.39         12,363       Fidelity National Information Services, Inc.       1,842,829       0.66         2,723       Home Depot, Inc.       871,169       0.31         5,886       Honeywell International, Inc.       1,319,609       0.47         5,886       Honeywell International Business Machines Corp.       570,182       0.21         19,710       International Paper Co. <t< td=""><td></td><td></td><td></td><td>10,876,332</td><td>3.91</td></t<>				10,876,332	3.91
2,703       American Tower Corp.       693,320       0.25         2,157       Amgen, Inc.       512,676       0.18         22,754       Aramark       843,263       0.30         50,423       AT&T, Inc.       1,490,756       0.54         5,555       AvalonBay Communities, Inc.       1,138,608       0.41         6,897       Boston Properties, Inc.       807,294       0.29         29,182       Bristol-Myers Squibb Co.       1,923,823       0.69         13,203       Chevron Corp.       1,369,283       0.49         34,736       Cisco Systems, Inc.       1,841,876       0.66         15,791       Coca-Cola Co.       876,006       0.32         7,525       Cognizant Technology Solutions Corp. "A"       1,348,760       0.63         30,278       Comeast Corp. "A"       1,737,654       0.63         7,400       CVS Health Corp.       643,800       0.23         7,480       Eaton Corp., Plc.       1,084,450       0.39         12,363       Hidelity National Information Services, Inc.       1,842,829       0.66         2,723       Home Depot, Inc.       871,169       0.31         5,693       Illinois Tool Works, Inc.       1,319,609       0	United S				
2,157       Amgen, Inc.       512,676       0.18         22,754       Aramark       843,263       0.30         50,423       AT&T, Inc.       1,490,756       0.54         5,555       AvalonBay Communities, Inc.       1,138,608       0.41         6,897       Boston Properties, Inc.       807,294       0.29         29,182       Bristol-Myers Squibb Co.       1,923,823       0.69         13,203       Chevron Corp.       1,369,283       0.49         34,736       Cisco Systems, Inc.       1,841,876       0.66         15,791       Coca-Cola Co.       876,006       0.32         7,525       Cognizant Technology Solutions Corp. "A"       1,737,654       0.63         30,278       Comcast Corp. "A"       1,737,654       0.63         7,400       CVS Health Corp.       643,800       0.23         7,480       Eaton Corp., Pic.       1,084,450       0.39         12,363       Fidelity National Information Services, Inc.       1,842,829       0.66         2,723       Home Depot, Inc.       871,699       0.47         5,693       Illinois Tool Works, Inc.       1,319,609       0.47         3,964       International Business Machines Corp.       570,182			·		
22,754       Aramark       843,263       0.30         50,423       AT&T, Inc.       1,490,756       0.54         5,555       AvalonBay Communities, Inc.       1,138,608       0.41         6,897       Boston Properties, Inc.       807,294       0.29         29,182       Bristol-Myers Squibb Co.       1,923,823       0.69         13,203       Chevron Corp.       1,369,283       0.49         34,736       Cisco Systems, Inc.       1,841,876       0.66         15,791       Coca-Cola Co.       876,006       0.32         7,525       Cognizant Technology Solutions Corp. "A"       1,737,654       0.63         7,400       CVS Health Corp.       643,800       0.23         7,400       Eaton Corp., Plc.       1,084,450       0.39         12,363       Fidelity National Information Services, Inc.       1,084,450       0.39         12,363       Fidelity National Informational, Inc.       871,169       0.31         5,693       Illinois Tool Works, Inc.       1,319,609       0.47         3,964       International Business Machines Corp.       1,247,840       0.45         10,860       Johnson & Johnson       1,846,634       0.66         16,916       JPMorgan			·		
50,423       AT&T, Inc.       1,490,756       0.54         5,555       AvalonBay Communities, Inc.       1,138,608       0.41         6,897       Boston Properties, Inc.       807,294       0.29         29,182       Bristol-Myers Squibb Co.       1,923,823       0.69         13,203       Chevron Corp.       1,369,283       0.49         34,736       Cisco Systems, Inc.       1,841,876       0.66         15,791       Coca-Cola Co.       876,006       0.32         7,525       Conjizant Technology Solutions Corp. "A"       534,877       0.19         30,278       Comcast Corp. "A"       1,737,654       0.63         7,400       CVS Health Corp.       643,800       0.23         7,480       Eaton Corp., Plc.       1,084,450       0.39         12,363       Fidelity National Information Services, Inc.       1,842,829       0.66         2,723       Home Depot, Inc.       1,359,901       0.49         5,886       Honeywell International, Inc.       1,319,609       0.47         3,964       International Business Machines Corp.       570,182       0.21         19,710       International Paper Co.       1,247,840       0.45         10,860       Johnson & J					
6,897       Boston Properties, Inc.       807,294       0.29         29,182       Bristol-Myers Squibb Co.       1,923,823       0.69         13,203       Chevron Corp.       1,369,283       0.49         34,736       Cisco Systems, Inc.       1,841,876       0.66         15,791       Coca-Cola Co.       876,006       0.32         7,525       Cognizant Technology Solutions Corp. "A"       1,737,654       0.63         7,400       CVS Health Corp.       643,800       0.23         7,480       Eaton Corp., Plc.       1,844,850       0.39         12,363       Fidelity National Information Services, Inc.       1,842,829       0.66         2,723       Home Depot, Inc.       871,169       0.31         5,886       Honeywell International, Inc.       1,359,901       0.49         5,693       Illinois Tool Works, Inc.       1,319,609       0.47         3,964       International Business Machines Corp.       570,182       0.21         19,710       International Paper Co.       1,247,840       0.45         10,860       Johnson & Johnson       1,846,634       0.66         16,916       JPMorgan Chase & Co.       2,772,702       1.00					
29,182       Bristol-Myers Squibb Co.       1,923,823       0.69         13,203       Chevron Corp.       1,369,283       0.49         34,736       Cisco Systems, Inc.       1,841,876       0.66         15,791       Coca-Cola Co.       876,006       0.32         7,525       Cognizant Technology Solutions Corp. "A"       1,737,654       0.63         7,400       CVS Health Corp.       643,800       0.23         7,480       Eaton Corp., Plc.       1,084,450       0.39         12,363       Fidelity National Information Services, Inc.       1,842,829       0.66         2,723       Hone Depot, Inc.       871,169       0.31         5,886       Honeywell International, Inc.       1,359,901       0.49         5,693       Illinois Tool Works, Inc.       1,319,609       0.47         3,964       International Business Machines Corp.       570,182       0.21         19,710       International Paper Co.       1,247,840       0.45         10,860       Johnson & Johnson       1,846,634       0.66         16,916       JPMorgan Chase & Co.       2,772,702       1.00					
13,203       Chevron Corp.       1,369,283       0.49         34,736       Cisco Systems, Inc.       1,841,876       0.66         15,791       Coca-Cola Co.       876,006       0.32         7,525       Cognizant Technology Solutions Corp. "A"       0.19         30,278       Comeast Corp. "A"       1,737,654       0.63         7,400       CVS Health Corp.       643,800       0.23         7,480       Eaton Corp., Plc.       1,084,450       0.39         12,363       Fidelity National Information Services, Inc.       1,842,829       0.66         2,723       Home Depot, Inc.       871,169       0.31         5,886       Honeywell International, Inc.       1,359,901       0.49         5,693       Illinois Tool Works, Inc.       1,319,609       0.47         3,964       International Business Machines Corp.       570,182       0.21         19,710       International Paper Co.       1,247,840       0.45         10,860       Johnson & Johnson       1,846,634       0.66         16,916       JPMorgan Chase & Co.       2,772,702       1.00		-	•		
34,736       Cisco Systems, Inc.       1,841,876       0.66         15,791       Coca-Cola Co.       876,006       0.32         7,525       Cognizant Technology Solutions Corp. "A"       534,877       0.19         30,278       Comcast Corp. "A"       1,737,654       0.63         7,400       CVS Health Corp.       643,800       0.23         7,480       Eaton Corp., Plc.       1,084,450       0.39         12,363       Fidelity National Information Services, Inc.       1,842,829       0.66         2,723       Home Depot, Inc.       871,169       0.31         5,866       Honeywell International, Inc.       1,359,901       0.49         5,693       Illinois Tool Works, Inc.       1,319,609       0.47         3,964       International Business Machines Corp.       570,182       0.21         19,710       International Paper Co.       1,247,840       0.45         10,860       Johnson & Johnson       1,846,634       0.66         16,916       JPMorgan Chase & Co.       2,772,702       1.00					
15,791       Coca-Cola Co.       876,006       0.32         7,525       Cognizant Technology Solutions Corp. "A"       534,877       0.19         30,278       Comeast Corp. "A"       1,737,654       0.63         7,400       CVS Health Corp.       643,800       0.23         7,480       Eaton Corp., Plc.       1,084,450       0.39         12,363       Fidelity National Information Services, Inc.       1,842,829       0.66         2,723       Home Depot, Inc.       871,169       0.31         5,886       Honeywell International, Inc.       1,359,901       0.49         5,693       Illinois Tool Works, Inc.       1,319,609       0.47         3,964       International Business Machines Corp.       570,182       0.21         19,710       International Paper Co.       1,247,840       0.45         10,860       Johnson & Johnson       1,846,634       0.66         16,916       JPMorgan Chase & Co.       2,772,702       1.00			·		
7,525         Cognizant Technology Solutions Corp. "A"         534,877         0.19           30,278         Comcast Corp. "A"         1,737,654         0.63           7,400         CVS Health Corp.         643,800         0.23           7,480         Eaton Corp., Plc.         1,084,450         0.39           12,363         Fidelity National Information Services, Inc.         1,842,829         0.66           2,723         Home Depot, Inc.         871,169         0.31           5,886         Honeywell International, Inc.         1,359,901         0.49           5,693         Illinois Tool Works, Inc.         1,319,609         0.47           3,964         International Business Machines Corp.         570,182         0.21           19,710         International Paper Co.         1,247,840         0.45           10,86         Johnson & Johnson         1,846,634         0.66           16,916         JPMorgan Chase & Co.         2,772,702         1.00					
7,400       CVS Health Corp.       643,800       0.23         7,480       Edon Corp., Plc.       1,084,450       0.39         12,363       Fidelity National Information Services, Inc.       1,842,829       0.66         2,723       Home Depot, Inc.       871,169       0.31         5,866       Honeywell International, Inc.       1,359,901       0.49         5,693       Illinois Tool Works, Inc.       1,319,609       0.47         3,964       International Business Machines Corp.       570,182       0.21         19,710       International Paper Co.       1,247,840       0.45         10,860       Johnson & Johnson       1,846,634       0.66         16,916       JPMorgan Chase & Co.       2,772,702       1.00					
7,480       Eaton Corp., Plc.       1,084,450       0.39         12,363       Fidelity National Information Services, Inc.       1,842,829       0.66         2,723       Home Depot, Inc.       871,169       0.31         5,866       Honeywell International, Inc.       1,359,901       0.49         5,693       Illinois Tool Works, Inc.       1,319,609       0.47         3,964       International Business Machines Corp.       570,182       0.21         19,710       International Paper Co.       1,247,840       0.45         10,860       Johnson & Johnson       1,846,634       0.66         16,916       JPMorgan Chase & Co.       2,772,702       1.00			•		
12,363       Fidelity National Information Services, Inc.       1,842,829       0.66         2,723       Home Depot, Inc.       871,169       0.31         5,886       Honeywell International, Inc.       1,359,901       0.49         5,693       Illinois Tool Works, Inc.       1,319,609       0.47         3,964       International Business Machines Corp.       570,182       0.21         19,710       International Paper Co.       1,247,840       0.45         10,860       Johnson & Johnson       1,846,634       0.66         16,916       JPMorgan Chase & Co.       2,772,702       1.00			·		
2,723     Home Depot, Inc.     871,169     0.31       5,886     Honeywell International, Inc.     1,359,901     0.49       5,693     Illinois Tool Works, Inc.     1,319,609     0.47       3,964     International Business Machines Corp.     570,182     0.21       19,710     International Paper Co.     1,247,840     0.45       10,860     Johnson & Johnson     1,846,634     0.66       16,916     JPMorgan Chase & Co.     2,772,702     1.00					
5,886       Honeywell International, Inc.       1,359,901       0.49         5,693       Illinois Tool Works, Inc.       1,319,609       0.47         3,964       International Business Machines Corp.       570,182       0.21         19,710       International Paper Co.       1,247,840       0.45         10,860       Johnson & Johnson       1,846,634       0.66         16,916       JPMorgan Chase & Co.       2,772,702       1.00					
3,964       International Business Machines Corp.       570,182       0.21         19,710       International Paper Co.       1,247,840       0.45         10,860       Johnson & Johnson       1,846,634       0.66         16,916       JPMorgan Chase & Co.       2,772,702       1.00		5,886	Honeywell International, Inc.	1,359,901	0.49
19,710       International Paper Co.       1,247,840       0.45         10,860       Johnson & Johnson       1,846,634       0.66         16,916       JPMorgan Chase & Co.       2,772,702       1.00					
10,860       Johnson & Johnson       1,846,634       0.66         16,916       JPMorgan Chase & Co.       2,772,702       1.00			·		
16,916 JPMorgan Chase & Co. 2,772,702 1.00			·		
		2,278	Kimberly-Clark Corp.	298,737	0.11

Holdings	Security Description				Market Value USD	% o Shareholder Equit
Common Stock	s – (Continued)					
United States - (0	· · · · · · · · · · · · · · · · · · ·				500 100	0.0
	KLA Corp. M&T Bank Corp.				590,403 1,184,445	0.2 0.4
	McDonald's Corp.				1,164,445	0.2
	Microsoft Corp.				2,530,690	0.9
	Noble Corp.				99,606	0.0
3,746	Norfolk Southern Corp.				1,048,843	0.3
	Prologis, Inc.				1,287,843	0.4
	QUALCOMM, Inc.				792,353	0.3
	Republic Services, Inc. Texas Instruments, Inc.				790,575 1,375,473	0.: 0.:
	Ventas, Inc.				917,479	0.3
	Walmart, Inc.				943,022	0.
	Xcel Energy, Inc.				816,936	0.3
				-	42,009,328	15.1
TOTAL COMMON						
cost USD 75,764	·				83,855,916	30.1
					Market Value	% Shareholder
Holdings	Security Description	Currency	Interest Rate		USD	Equi
Preferred Stock	s – 0.03%					
United States	(1)					
	Morgan Stanley—Series E—Preferred <sup>(d)</sup>	USD	7.125%		60,306	0.0
1,085	Qwest Corp.—Preferred	USD	6.500%		27,526	0.0
					87,832	0.0
TOTAL PREFERI (cost USD 82,718					87,832	0.0
						% (
Holdings	Security Description				Market Value USD	Shareholder Equit
Mutual Funds –	8.89%					
Germany						
223,125	iShares EURO STOXX Banks 30-15 UCITS ETF DE				2,616,707	0.9
Luxembourg		D: / :: 01 \/fb			44 400 000	
	Goldman Sachs Funds - Emerging Markets Debt Local Portfolio (IO				11,488,222	4.
1,000,022	Goldman Sachs Funds - Emerging Markets Debt Portfolio (IO Distri	button Class)**			10,640,043	3.8
TOTAL MUTUAL	FINDS				22,128,265	7.9
TOTAL MUTUAL (cost USD 24,183					24,744,972	8.8
	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L	LISTING			139,058,412	49.9
(cost USD 129,49	3,400)				139,030,412	
					Market Value	% « Shareholder
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date(b)	USD	
		Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>		Equi
Transferable se	curities dealt in another regulated market	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>		
	curities dealt in another regulated market	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>		
Transferable se Bonds – 33.34% Bermuda	curities dealt in another regulated market	Currency	Interest Rate <sup>(a)</sup> 3.625%	Maturity Date <sup>(b)</sup> 15/12/2024		
Transferable se Bonds – 33.34% Bermuda 150,000	curities dealt in another regulated market				USD	Equi
Transferable se Bonds – 33.34% Bermuda 150,000	curities dealt in another regulated market  NCL Corp., Ltd.	USD	3.625%	15/12/2024	USD 144,937	<b>Equi</b> 0.0
Transferable se Bonds – 33.34% Bermuda 150,000 102,000 British Virgin Isla	curities dealt in another regulated market  NCL Corp., Ltd. NCL Corp., Ltd.	USD USD	3.625% 5.875%	15/12/2024 15/03/2026	144,937 106,335 251,272	0.0 0.0
Transferable se Bonds – 33.34% Bermuda 150,000 102,000 British Virgin Isla 200,000	curities dealt in another regulated market  NCL Corp., Ltd. NCL Corp., Ltd.	USD	3.625%	15/12/2024	144,937 106,335	0. 0.
Fransferable se Bonds - 33.34% Bermuda	curities dealt in another regulated market  NCL Corp., Ltd. NCL Corp., Ltd.	USD USD	3.625% 5.875%	15/12/2024 15/03/2026	144,937 106,335 251,272	0.0 0.1 0.1
Fransferable se Bonds - 33.34% Bermuda	Curities dealt in another regulated market  NCL Corp., Ltd. NCL Corp., Ltd.  NCL Corp., Ltd.  1011778 BC ULC Via New Red Finance, Inc.	USD USD	3.625% 5.875% 5.000%	15/12/2024 15/03/2026 15/01/2029	144,937 106,335 251,272 203,830	<b>Equ</b> i 0.0 0.0
Fransferable se Bonds – 33.34% Bermuda 150,000 102,000  British Virgin Isla 200,000  Canada 86,000 75,000 250,000	curities dealt in another regulated market  NCL Corp., Ltd. NCL Corp., Ltd. NCL Corp., Ltd.  1011778 BC ULC Via New Red Finance, Inc. Bausch Health Cos., Inc. Bausch Health Cos., Inc.	USD USD USD USD USD USD	3.625% 5.875% 5.000% 4.000% 7.000% 5.500%	15/12/2024 15/03/2026 15/01/2029 15/10/2030 15/03/2024 01/11/2025	144,937 106,335 251,272 203,830 83,635 76,418 257,627	0.0 0.0 0.0 0.0 0.0 0.0
Transferable se Bonds – 33.34% Bermuda	curities dealt in another regulated market  NCL Corp., Ltd. NCL Corp., Ltd.  NCL Corp., Ltd.  1011778 BC ULC Via New Red Finance, Inc. Bausch Health Cos., Inc. Bausch Health Cos., Inc. Bausch Health Cos., Inc. Bausch Health Cos., Inc.	USD USD USD USD USD USD USD	3.625% 5.875% 5.000% 4.000% 7.000% 5.500% 9.000%	15/12/2024 15/03/2026 15/01/2029 15/10/2030 15/03/2024 01/11/2025 15/12/2025	144,937 106,335 251,272 203,830 83,635 76,418 257,627 107,299	0.000000000000000000000000000000000000
Transferable se Bonds - 33.34% Bermuda	curities dealt in another regulated market  NCL Corp., Ltd. NCL Corp., Ltd.  NCL Corp., Ltd.  1011778 BC ULC Via New Red Finance, Inc. Bausch Health Cos., Inc. Bausch Health Cos., Inc. Bausch Health Cos., Inc. Bausch Health Cos., Inc. Bausch Health Cos., Inc. Bausch Health Cos., Inc.	USD USD USD USD USD USD USD USD	3.625% 5.875% 5.000% 4.000% 7.000% 5.500% 9.000% 5.000%	15/12/2024 15/03/2026 15/01/2029 15/10/2030 15/03/2024 01/11/2025 15/12/2025 30/01/2028	144,937 106,335 251,272 203,830 83,635 76,418 257,627 107,299 242,561	0.4 0.4 0.4 0.4 0.4 0.4 0.4 0.4 0.4
Transferable se Bonds – 33.34% Bermuda	curities dealt in another regulated market  NCL Corp., Ltd.  NCL Corp., Ltd.  NCL Corp., Ltd.  1011778 BC ULC Via New Red Finance, Inc.  Bausch Health Cos., Inc.  Bausch Health Cos., Inc.  Bausch Health Cos., Inc.  Bausch Health Cos., Inc.  Bausch Health Cos., Inc.  Bausch Health Cos., Inc.  Bausch Health Cos., Inc.  Bausch Health Cos., Inc.	USD USD USD USD USD USD USD	3.625% 5.875% 5.000% 4.000% 7.000% 5.500% 9.000%	15/12/2024 15/03/2026 15/01/2029 15/10/2030 15/03/2024 01/11/2025 15/12/2025	144,937 106,335 251,272 203,830 83,635 76,418 257,627 107,299	0. 0. 0. 0.

Holdings	i	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds -	– (Contir	nued)					
	– (Contini	,					
	45,000	Bombardier, Inc.	USD	7.500%	15/03/2025	45,394	0.02
	83,000	Bombardier, Inc.	USD	7.875%	15/04/2027	84,556	0.03
		Brookfield Residential Properties, Inc. Via Brookfield Residential US Corp.	USD	4.875%	15/02/2030	46,530	0.02
		First Quantum Minerals Ltd.	USD	7.250%	01/04/2023	407,500	0.15
		GFL Environmental, Inc.	USD	8.500%	01/05/2027	27,375	0.01
		GFL Environmental, Inc.	USD	4.000%	01/08/2028	292,185	0.10
		GFL Environmental, Inc. 144A <sup>(c)</sup> Glencore Finance Canada Ltd. 144A <sup>(c)</sup>	USD USD	4.000% 6.900%	01/08/2028 15/11/2037	427,635 172,570	0.15 0.06
	.,	Masonite International Corp.	USD	5.750%	15/09/2026	51,941	0.00
		Masonite International Corp.	USD	5.375%	01/02/2028	111,694	0.02
		Mattamy Group Corp.	USD	4.625%	01/03/2030	208,552	0.07
		MEG Energy Corp.	USD	7.125%	01/02/2027	64,650	0.02
		MEG Energy Corp.	USD	5.875%	01/02/2029	103,687	0.04
		NOVA Chemicals Corp. 144A <sup>(c)</sup>	USD	4.250%	15/05/2029	427,125	0.15
		Superior Plus LP Via Superior General Partner, Inc.	USD	4.500%	15/03/2029	152,250	0.05
	145,000	Teck Resources Ltd.	USD	3.900%	15/07/2030	155,066	0.06
	151,000	Telesat Canada Via Telesat LLC	USD	4.875%	01/06/2027	144,191	0.05
	225,000	Videotron Ltd.	USD	5.375%	15/06/2024	246,375	0.09
			•			4,304,791	1.55
Cayman	lelande					1,001,701	
Jayınan		Avolon Holdings Funding Ltd. 144A <sup>(c)</sup>	USD	3.250%	15/02/2027	179,561	0.06
	124,562	Global Aircraft Leasing Co., Ltd.	USD	6.500%	15/09/2024	125,029	0.05
	110,000	Hawaiian Brand Intellectual Property Ltd. Via HawaiianMiles Loyalty Ltd.	USD	5.750%	20/01/2026	116,875	0.04
	451,318	Hawaiian Brand Intellectual Property Ltd. Via HawaiianMiles Loyalty Ltd.	1100	5.7500/	00/04/0000	470 505	0.45
	44.000	144A <sup>(c)</sup>	USD	5.750%	20/01/2026	479,525	0.17
		Park Aerospace Holdings Ltd. Seagate HDD Cayman	USD	5.250%	15/08/2022	43,092	0.02
	39,000	Transocean Poseidon Ltd.	USD USD	3.125% 6.875%	15/07/2029 01/02/2027	155,461 38,123	0.06 0.01
		Transocean, Inc.	USD	11.500%	30/01/2027	468,238	0.01
		Transocean, Inc. 144A <sup>(c)</sup>	USD	11.500%	30/01/2027	279,946	0.17
	201,000	Transocean, inc. 1447A	030	11.500%	30/01/2021		
						1,885,850	0.68
France	284 000	Altice France S.A.	USD	5.125%	15/01/2029	283,290	0.10
		Constellium S.E.	USD	3.750%	15/04/2029	243,125	0.09
	250,000	Constellium 3.E.	030	3.730 //	13/04/2029		
						526,415	0.19
German		Deutsche Bank AG <sup>(d)</sup>	USD	3,729%	14/01/2032	327,208	0.12
Ireland	020,000			0.1.2070	1 1/0 1/2002	02.7,200	0.12
ireiaiiu	611,000	Jazz Securities DAC 144A <sup>(c)</sup>	USD	4.375%	15/01/2029	629,764	0.23
Italy							
	225,000	Intesa Sanpaolo SpA 144A <sup>(c)</sup>	USD	5.017%	26/06/2024	246,656	0.09
		UniCredit SpA <sup>(d)</sup>	USD	5.459%	30/06/2035	217,690	0.08
						464,346	0.17
						404,340	0.17
Liberia	153,000	Royal Caribbean Cruises Ltd. 144A <sup>(c)</sup>	USD	5.500%	01/04/2028	161,989	0.06
Luxemb		,					
Luxeiiib		Intelsat Jackson Holdings S.A. 144A <sup>(c)</sup>	USD	8.000%	15/02/2024	207,250	0.07
		ION Trading Technologies SARL 144A <sup>(c)</sup>	USD	5.750%	15/05/2028	347,394	0.13
	,,,,,,						
						554,644	0.20
Mexico	200.000	Cemex SAB de CV	USD	5.200%	17/09/2030	218,160	0.08
Mothoria				5.2377	***************************************	,	
Netherla		Deutsche Telekom International Finance BV 144A <sup>(c)</sup>	USD	4.375%	21/06/2028	299,655	0.11
		JAB Holdings BV 144A <sup>(c)</sup>	USD	2.200%	23/11/2030	299,033	0.10
	310,000	The Holdings BV 144A		2.20070	23/11/2030		
						596,142	0.21
Suprana		Allied Universal Holdes LLC Via Allied Universal Figures Corp. Via Allied					
	∠45,000	Allied Universal Holdco LLC Via Allied Universal Finance Corp. Via Atlas Luxco 4 SARL 144A <sup>(c)</sup>	USD	4.625%	01/08/2020	243,469	0.09
	30 000	American Airlines, Inc. Via AAdvantage Loyalty IP Ltd.	USD	5.500%	01/06/2028 20/04/2026	31,688	0.08
		American Airlines, Inc. Via AAdvantage Loyalty IP Ltd.  American Airlines, Inc. Via AAdvantage Loyalty IP Ltd.	USD	5.750%	20/04/2029	63,405	0.02
	55,000		JUD	3.73070	2010-12029	00,403	
	230 000	American Airlines, Inc. Via AAdvantage Loyalty IP Ltd. 144A <sup>(c)</sup>	USD	5.750%	20/04/2029	247,250	0.09

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds – (Conti	nued)					
Supranationals –	(Continued)					
200,000	Ardagh Metal Packaging Finance USA LLC Via Ardagh Metal Packaging					
	Finance Plc.	USD	4.000%	01/09/2029	196,375	0.07
	Broadcom Corp. Via Broadcom Cayman Finance Ltd.	USD	3.875%	15/01/2027	144,053	0.05
	Broadcom Corp. Via Broadcom Cayman Finance Ltd.	USD	3.500%	15/01/2028	236,854	0.08
	Clarios Global LP Via Clarios US Finance Co. Herbalife Nutrition Ltd. Via HLF Financing, Inc.	USD USD	8.500% 7.875%	15/05/2027 01/09/2025	123,114 45,833	0.04 0.02
	JBS USA LUX S.A. Via JBS USA Food Co. Via JBS USA Finance, Inc.	USD	5.500%	15/01/2030	181,425	0.02
	Titan Acquisition Ltd. Via Titan Co-Borrower LLC	USD	7.750%	15/04/2026	19,738	0.01
10,000	Than 7 oquisilon Ett. Via Than 66 Borrowo EE6	000	7.70070	10/0-4/2020	1,533,204	0.55
United Kingdom					.,,	
200,000	Atlantica Sustainable Infrastructure Plc. 144A(c)	USD	4.125%	15/06/2028	202,000	0.07
285,000	eG Global Finance Plc.	USD	6.750%	07/02/2025	293,194	0.10
	TechnipFMC Plc.	USD	6.500%	01/02/2026	250,850	0.09
148,000	TechnipFMC Plc. 144A <sup>(c)</sup>	USD	6.500%	01/02/2026	160,025	0.06
					906,069	0.32
United States 30,000	Acadia Healthcare Co., Inc.	USD	5.000%	15/04/2029	31,200	0.01
	Acrisure LLC Via Acrisure Finance, Inc.	USD	10.125%	01/08/2026	173,779	0.06
	Acrisure LLC Via Acrisure Finance, Inc.	USD	4.250%	15/02/2029	117,000	0.04
45,000	AdaptHealth LLC	USD	6.125%	01/08/2028	47,588	0.02
25,000	AdaptHealth LLC	USD	4.625%	01/08/2029	24,656	0.01
515,000	AG Issuer LLC 144A <sup>(c)</sup>	USD	6.250%	01/03/2028	539,462	0.19
75,000	Air Lease Corp.—Series B <sup>(d)</sup>	USD	4.650%	Perp.	77,438	0.03
20,000	Albertsons Cos., Inc. Via Safeway, Inc. Via New Albertsons LP Via Albertsons LLC	USD	5.875%	15/02/2028	21,300	0.01
341,000	Albertsons Cos., Inc. Via Safeway, Inc. Via New Albertsons LP Via Albertsons					
25,000	LLC Albertsons Cos., Inc.Via Safeway, Inc. Via New Albertsons LP Via Albertsons	USD	3.500%	15/03/2029	327,786	0.12
259,000	LLC Albertsons Cos., Inc. Via Safeway, Inc. Via New Albertsons LP Via Albertsons	USD	4.875%	15/02/2030	26,094	0.01
124 000	LLC 144A <sup>(c)</sup> Albertsons Cos., Inc.Via Safeway, Inc. Via New Albertsons LP Via Albertsons	USD	3.500%	15/03/2029	248,964	0.09
124,000	LLC—Series JAN	USD	4.625%	15/01/2027	128,960	0.05
75.000	Alliant Holdings Intermediate LLC Via Alliant Holdings Co-Issuer	USD	6.750%	15/10/2027	77,236	0.03
	Allied Universal Holdco LLC Via Allied Universal Finance Corp.	USD	6.625%	15/07/2026	92,655	0.03
	Allied Universal Holdco LLC Via Allied Universal Finance Corp.	USD	9.750%	15/07/2027	38,631	0.01
130,000	Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A(c)	USD	6.625%	15/07/2026	138,450	0.05
320,000	Ally Financial, Inc.—Series C <sup>(d)</sup>	USD	4.700%	Perp.	323,184	0.12
121,000	AMC Networks, Inc.	USD	4.750%	01/08/2025	124,252	0.04
285,000	American Builders & Contractors Supply Co., Inc. 144A <sup>(c)</sup>	USD	3.875%	15/11/2029	282,506	0.10
21,000	Aramark Services, Inc.	USD	6.375%	01/05/2025	22,418	0.01
	Arcosa, Inc.	USD	4.375%	15/04/2029	227,567	0.08
	Aretec Escrow Issuer, Inc. 144A <sup>(c)</sup>	USD	7.500%	01/04/2029	112,612	0.04
	AssuredPartners, Inc.	USD	5.625%	15/01/2029	25,000	0.01
,	Atkore, Inc. 144A <sup>(c)</sup>	USD	4.250%	01/06/2031	832,707	0.30
	Austin BidCo, Inc.	USD	7.125%	15/12/2028	139,475	0.05
	Avaya, Inc.	USD	6.125%	15/09/2028	149,100	0.05
	Avis Budget Car Rental LLC Via Avis Budget Finance, Inc.	USD	5.375%	01/03/2029	93,825	0.03
	Axalta Coating Systems LLC	USD	3.375%	15/02/2029	163,719	0.06
	Banff Merger Sub, Inc. Bank of America Corp. <sup>(d)</sup>	USD	9.750%	01/09/2026	53,188	0.02
	Bank of America Corp.—Series X <sup>(d)</sup>	USD	4.083% 6.250%	20/03/2051	56,978 138 945	0.02
	BCPE Empire Holdings, Inc. 144A <sup>(c)</sup>	USD USD	6.250% 7.625%	Perp. 01/05/2027	138,945 158,731	0.05
	BCPE Ulysses Intermediate, Inc.	USD	7.750%	01/03/2027	196,650	0.00
	Berry Global, Inc.	USD	5.625%	15/07/2027	159,750	0.06
	Black Knight InfoServ LLC	USD	3.625%	01/09/2028	63,863	0.02
93,000		USD	4.625%	13/04/2030	109,170	0.04
85,000	0 0 .	USD	3.875%	01/09/2028	85,249	0.03
100,000		USD	5.000%	01/10/2025	115,322	0.04
173,000		USD	4.750%	01/12/2027	177,541	0.06
240,000	, (-)	USD	4.750%	15/06/2031	242,400	0.09
582,000		USD	4.750%	15/05/2029	599,096	0.22
103,000		USD	5.000%	15/04/2030	119,162	0.04
	Broadcom, Inc.	USD	4.150%	15/11/2030	137,044	0.05
144,000		USD	3.469%	15/04/2034	146,313	0.05
415,000		USD	5.875%	15/04/2029	417,905	0.15
160,000		USD	4.350%	15/10/2024	168,200	0.06
	·	USD	3.950%	01/12/2026	281,847	0.10
277,000	Buckeye Partners LP	USD	3.930 /6	01/12/2020	201,047	0.10

Bonds	dings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
25,000   Buckeye Partners LP 144A <sup>(0)</sup>	•	· ·					
21,000 Bulders FirstSource, Inc.   USD			USD	4 500%	01/03/2028	254 362	0.09
10,200   Buildens FirstSource, Inc.   USD   5,00%   01,003,2000   106,483   40,000   34,000   8WX Technologies, Inc.   USD   4,129%   15064/2025   43,100   34,000   8WX Technologies, Inc.   USD   4,129%   15064/2025   34,125   30066/2028   34,425   30066/2028   34,425   30066/2028   34,425   30066/2028   34,425   30066/2028   34,425   30066/2028   34,425   30066/2028   34,425   30066/2029   34,525   30066/2029							0.01
49,000   Bullinghon Coal Factory Warehouse Corp.   USD   6,250%   1500402025   34,426   252,000   BWX Technologies, Inc.   USD   4,125%   1500402029   34,425%   252,000   BWX Technologies, Inc.   USD   4,125%   1500402029   34,425%   100,000   Califiria Corp.   USD   4,125%   1500402029   151,135   150,000   Califiria Corp.   USD   3,750%   0,11032031   151,375   150,000   Califiria Corp.   USD   3,750%   0,11032031   151,375   150,000   Califiria Corp.   USD   3,750%   0,11032031   151,375   170,000   Carvana Co.   Califiria Corp.   USD   5,500%   150040207   72,450   170,000   Carvana Co.   Califiria Corp.   USD   5,500%   150040207   72,450   170,000   Carvana Co.   Califiria Corp.   USD   5,500%   150040207   72,450   170,000   Carvana Co.   Co.   Holdings Life Via CO-0 Holdings Life Via Co-0 Holdings Life Vi							0.04
34,000 BWX Technologies, Inc.	. ,						0.02
295,000 BWX Technologies, Inc.		· · · · · · · · · · · · · · · · · · ·					0.01
175,000   Carpine Corp   Carp Aircroft Management, Inc. 144A(**)   USD   3,750%   0,1032/2031   165,375   150,200   Carrior Global Corp — Series WI   USD   2,722%   150,22030   125,501   70,000   Carrior Global Corp — Series WI   USD   9,500%   150,22032   73,502   73,000   Carrior Global Corp — Series WI   USD   9,500%   150,22032   73,760   73,000   Carrior Global Corp — Series WI   USD   9,500%   150,22032   73,760   73,000   Carrior Global Corp — Series WI   USD   9,500%   150,22030   73,760   73,770   73		•					0.09
125,000   Cargo Akrafal Management, Inc. 144A <sup>(G)</sup>   USD   4,750%   01/02/2008   51,313   125,000   Carror Global Corp.—Series WI   USD   5,500%   1504/2027   72,450   73,000   Carroran Co.   USD   5,500%   1504/2027   72,450   73,000   Carroran Co.   USD   5,500%   1504/2027   72,450   73,000   CCO Holdings LCV ina CCO Holdings Capital Corp. 144A <sup>(G)</sup>   USD   4,750%   01/03/2009   747,000	100,000	California Resources Corp.	USD	7.125%	01/02/2026	104,125	0.04
125.000   Carriane Coloral Corp.—Series W    USD   2,722%   150/02/2037   22,501   75,000   Carsine ICO   Carsin	175,000	Calpine Corp.	USD	3.750%	01/03/2031	165,375	0.06
75,000         Carvana Co.         USD         5,500%         15/04/2027         72,450           75,000         CCO Holdings LLC Via CCO Holdings Capital Corp. 144A <sup>(c)</sup> USD         4,750%         0/10/2028         72,700           11,000         CDC Holdings LLC Via CCO Holdings Capital Corp. 144A <sup>(c)</sup> USD         4,500%         15/10/2028         74,700           14,000         CDP MLC Via CDV Histore Corp.         USD         6,750%         15/10/2025         124,265           4,000         CDP MLC Via CDV Histore Corp.         USD         4,125%         15/10/2025         124,265           5,000         Centrale Corp.         USD         4,125%         1911/2020         28,318           5,000         Centrale Corp.         Service Corp.         USD         4,125%         1911/2020         28,318           17,000         Clearles Celvade Corp.—Series E <sup>(c)</sup> USD         4,200%         1911/2020         28,330           40,000         Charles Celvade Corp.—Series E <sup>(c)</sup> USD         4,000%         4,000%         1911/2020         28,322           18,200         Charles Celvade Corp.—Series E <sup>(c)</sup> USD         5,000         10,000         10,000         10,000         10,000         10,000         10,000         10,	50,000	Cargo Aircraft Management, Inc. 144A <sup>(c)</sup>	USD	4.750%	01/02/2028	51,313	0.02
75,000   Castle US Holding Corp.   USD   9,500%   15/02/2028   77,620   77,620   664,000   CCO Holdings LC Via CCO Holdings Capital Corp. 144A <sup>(c)</sup>   USD   4,500%   15/08/2039   679,770   11,000   COP Holdings LC Via CCO Holdings Capital Corp. 144A <sup>(c)</sup>   USD   4,500%   15/08/2039   679,770   11,000   CDRR Smokes year (in. 144A <sup>(c)</sup>   USD   4,125%   0,105/2025   50,160   27,000   Contener Corp.   USD   4,125%   0,105/2025   50,160   27,000   Centene Corp.   USD   4,125%   15/12/2027   28,916   28,91		·		2.722%	15/02/2030	128,501	0.05
720,000   CCO Holdings LIC Vis CCO Holdings Capital Corp. 144A <sup>(c)</sup>   USD   4,500%   1508/2030   747,000   161,000   COH Holdings LIC Vis CCO Holdings Capital Corp. 144A <sup>(c)</sup>   USD   6,750%   1507/2025   124,265   48,000   CDW LLC Vis CUW Finance Corp.   USD   4,125%   1507/2025   50,160   79,770   150,000   Centene Corp.   USD   4,125%   1517/2027   283,918   55,000   Central Garden & Pet Co.   USD   4,125%   1517/2027   283,918   75,000   Charles Schwab Corp.—Series It®   USD   4,625%   Perp.   68,828   75,000   Charles Schwab Corp.—Series It®   USD   4,000   Perp.   168,236   Perp.   68,828   Perp.   68,8							0.03
664,000   COC Holdings LIC Via COC Holdings Capital Corp. 144A <sup>(c)</sup>   USD   6.750%   1508(2023)   679,770   48,000   CDW LIC Via CDW Finance Corp.   USD   4.125%   1016(52025)   50,160   270,000   Centena Corp.   USD   4.125%   1016(52025)   50,160   270,000   Centena Corp.   USD   4.125%   1517(2023)   55,306   60,000   Centena Corp.   USD   4.125%   1517(2023)   55,306   60,000   Charles Schwab Corp.—Series E <sup>(c)</sup>   USD   4.625%   Perp.   60,828   175,000   Charles Schwab Corp.—Series E <sup>(c)</sup>   USD   4.000%   Perp.   182,380   40,000   Charler Communications Operating LIC Via Charter Communications UsD   Charler Communications Operating LIC Via Charter Communications UsD   4.000%   Perp.   182,380   40,000   Charler Communications UsD   4.000%   Perp.   182,380   40,000   Charler Communications UsD   4.000%   Perp.   182,380   40,000   Charler Communications UsD   4.000%   Perp.   182,380   40,000   Cheside Energy Partners LP   USD   4.000%   6.384%   23/10/2035   523,252   43,000   4.000%   Perp.   182,380   5.000   Chesipeake Energy Corp.   USD   5.500%   01/10/2026   5.300   5.000   Chesipeake Energy Corp.   USD   5.500%   01/10/2026   5.300   10/10/2026   5.30							0.03
116,000   CDRR Smokey Buyer Inc. 144A <sup>(c)</sup>   USD   6.750%   1507/2025   124,265   48,000   CDW ILLO Via CDW Finance Crop.   USD   4.125%   1517/2027   283,918   25,000   Central Garden & Pet Co.   USD   4.250%   1517/2027   283,918   25,000   Charles Schweb Corp.—Series E <sup>(c)</sup>   USD   4.625%   Perp.   68,286   27,000   Charles Schweb Corp.—Series E <sup>(c)</sup>   USD   4.625%   Perp.   68,286   27,000   Charles Schweb Corp.—Series E <sup>(c)</sup>   USD   4.000%   Perp.   68,286   28,000   Charles Schweb Corp.—Series E <sup>(c)</sup>   USD   4.000%   Perp.   68,286   28,000   Charles Communications Operating LLC Via Charter Communications Operating Capital Charles							0.27
48,000   CDW LLC Via CDW Finance Corp.   USD   4,25%   10160;2025   50,160							0.24
270,000   Central Garden & Pet Co.							0.04
5.000   Central Garden & Pet Co.   USD   4.125%   Perp. 60,828   175,000   Charles Schwab Corp.—Series I <sup>(6)</sup>   USD   4.00%   Perp. 182,380   175,000   Charles Schwab Corp.—Series I <sup>(6)</sup>   USD   4.000%   Perp. 182,380   175,000   Charler Communications   USD   4.000%   Perp. 182,380   175,000   Charler Communications   USD   4.500%   01/10/2029   172,806   175,000   Charler Communications   USD   4.500%   01/10/2029   172,806   150,000   Charler Communications   USD   5.500%   01/10/2029   172,806   150,000   Chapsapake Energy Corp.   USD   5.500%   01/10/2029   5.400   150,000   Chapsapake Energy Corp.   USD   5.7500%   01/10/2029   5.400   150,000   Chapsapake Energy Corp.   USD   6.125%   01/10/2029   5.400   150,000   Chapsapake Energy Corp.   USD   6.125%   01/10/2029   5.400   150,000   Chapsapake Energy Corp.   USD   6.125%   01/10/2029   5.400   150,000   Chapsapake Energy Corp.   USD   6.125%   01/10/2029   5.400   150,000   Chapsapake Energy Corp.   USD   6.125%   01/10/2029   5.400   150,000   Chapsapake Energy Corp.   USD   6.125%   01/10/2029   5.400   150,000   Cligroup, Inc.—Series I <sup>(6)</sup>   USD   4.147%   31/10/2021   57.7572   100,000   Cligroup, Inc.—Series I <sup>(6)</sup>   USD   6.250%   Perp.   117,000   Cligroup, Inc.—Series I <sup>(6)</sup>   USD   6.250%   Perp.   117,000   Cligroup, Inc.—Series I <sup>(6)</sup>   USD   4.875%   01/10/2020   156,102   150,000   Cleveland-Cliffs, Inc.   USD   4.875%   01/10/2020   156,102   150,000   Cleveland-Cliffs, Inc.   USD   4.875%   01/10/2020   157,102   150,000   Cleveland-Cliffs, Inc.   USD   6.250%   Perp.   111,343   100,000   Celavak ACB—Series I <sup>(6)</sup>   USD   6.250%   Perp.   111,343   100,000   Comman Corp.   USD   2.800%   1501/2021   313,730   100,000   Comman Corp.   USD   2.800%   1501/2021   313,730   100,000   Comman Corp.   USD   5.750%   1501/2021   313,730   100,000   Comman Corp.   USD   6.250%   Perp.   111,343   100,000   Comman Corp.   USD   6.250%   Perp.   111,343   100,000   Comman Corp.   USD   6.250%   1501/2021   313,735   100,000   Comman Corp.   US		•					0.02
60,000   Charles Schward Corp.—Series E <sup>10</sup>		·					0.10
175,000   Charles Schwab Corp.—Series   (**)   400,000   Charles Communications Operating Capital   USD							0.02
400,000   Charter Communications Operating LLC Via Charter Communications   USD   6.384%   23/10/2035   523,252     182,000   Chenier Energy Partners LP					•		0.02
Departing Capital   USD			USD	4.000%	Perp.	182,360	0.07
182,000   Cheiner Energy Partners LP	400,000	. 0	HeD	6 2040/	22/40/2025	E22 2E2	0.19
5.000 Chesspeake Energy Corp. 5.000 Chosspeake Energy Corp. 5.000 Chosspeake Energy Corp. 5.000 Chosspeake Energy Corp. 5.000 Chosspeake Energy Corp. 5.000 Chosspeake Energy Corp. 5.000 Chosspeake Energy Corp. 5.000 Chosspeake Energy Corp. 5.000 Child Via Community Health Systems, Inc. 144A <sup>(c)</sup> USD 7.500% 15/04/2020 52.001 115.000 Child Via Community Health Systems, Inc. 144A <sup>(c)</sup> USD 7.000% 15/07/2024 159,456 50.000 Child Via Community Health Systems, Inc. USD 7.000% 15/07/2024 159,456 60.000 Child Via Child	182 000						0.19
5,000 Chebant LIC Via Chobani Finance Corp., Inc.  15,000 Chobani LIC Via Chobani Finance Corp., Inc.  15,000 Chobani LIC Via Chobani Finance Corp., Inc.  15,000 Chobani LIC Via Chobani Finance Corp., Inc.  15,000 Chobani LIC Via Chobani Finance Corp., Inc.  15,000 Chobani LIC Via Chobani Finance Corp., Inc.  15,000 Chidani Lic.  15,000 Chidani Lic.  15,000 Chidani Bell, Inc.  15,000 Chilani Bell		**					0.00
15,000   Chobani LLC Via Chobani Finance Corp., Inc.   USD							0.00
115,000 CHS Via Community Health Systems, inc. 144A(°)							0.00
155,000   Cinimati Bell, Inc.   USD   7,000%   1507/2024   159,456   5,000   Citigroup, Inc.   Series T <sup>(6)</sup>   USD   6,250%   Perp.   117,000   150,000   Citigroup, Inc.—Series T <sup>(6)</sup>   USD   3,300%   01/03/2030   156,132		• • • • • • • • • • • • • • • • • • • •					0.02
50,000   Cligroup, Inc.   G							0.06
100,000   Citrix Systems, Inc.   Series T <sup>(d)</sup>   USD   6,250%   Perp.   117,000   150,000   Citrix Systems, Inc.   USD   3,300%   01/03/2031   156,132   156,132   150,000   Cleveland-Cliffs, Inc.   144A <sup>(c)</sup>   USD   4,875%   01/03/2031   317,362   100,000   CoBank ACB.—Series I <sup>(d)</sup>   USD   6,250%   Perp.   111,343   91,000   CoBank ACB.—Series I <sup>(d)</sup>   USD   2,800%   15/01/2051   83,972   60,000   Comms Cope Technologies LLC   USD   6,000%   15/06/2025   61,077   70,000   Comms Cope Technologies LLC   USD   6,000%   15/06/2025   61,077   70,000   Comms Cope Inc.   USD   7,125%   01/07/2028   75,075   73,000   Compass Group Diversified Holdings LLC   USD   5,250%   15/01/2031   29,250   289,000   Cord & Main LP   USD   5,125%   15/01/2031   29,250   289,000   Cord & Main LP   USD   6,125%   15/01/2029   15/04   48,000   Cord & Main LP   USD   6,125%   15/01/2029   15/04   48,000   Cord & Main LP   USD   6,125%   15/01/2029   15/04   48,000   Cord & Main LP   USD   6,125%   15/01/2029   15/04   48,000   Cord & Main LP   USD   6,125%   15/01/2029   15/04   48,000   Cord Group Holdings Cord   USD   7,000%   01/12/2028   103,750   981,000   CSC Holdings LLC   144A <sup>(c)</sup>   USD   5,250%   01/09/2025   13/31   50,000   DaVita, Inc.   USD   3,250%   01/09/2025   13/31   50,000   DaVita, Inc.   USD   4,625%   01/09/2025   13/31   50,000   DaVita, Inc.   USD   4,625%   01/09/2025   13/31   50,000   DaVita, Inc.   USD   3,750%   15/02/2031   318,174   80,000   DCP Midstream Operating LP   USD   5,625%   15/07/2027   88,100   DCP Midstream Operating LP   USD   5,625%   15/07/2027   88,100   DCP Midstream Operating LP   144A <sup>(c)</sup>   USD   8,000%   01/02/2028   10,293   10,205   10,200   1							0.02
150,000   Cirk Systems, Inc.   USD   3.300%   01/03/2031   156,1325   130,000   Cleveland-Cliffs, Inc. 144A <sup>(c)</sup>   USD   4.875%   01/03/2031   317,362   310,000   Cleveland-Cliffs, Inc. 144A <sup>(c)</sup>   USD   4.875%   01/03/2031   317,362   310,000   Coleveland-Cliffs, Inc. 144A <sup>(c)</sup>   USD   2.800%   15/01/2051   317,362   319,000   Coleveland-Cliffs, Inc. 144A <sup>(c)</sup>   USD   2.800%   15/01/2051   317,362   319,000   Coleveland-Cliffs, Inc. 144A <sup>(c)</sup>   USD   2.800%   15/01/2051   317,362   319,000   Colemas Corp.   USD   2.800%   15/01/2051   31,000   310,000   Colemas Corp.   USD   6.000%   15/06/2025   61,079   70,000   Colemas Group Diversified Holdings LLC   USD   5.250%   15/04/2029   75,008   110,000   Continental Resources, Inc.   USD   5.250%   15/04/2029   75,008   110,000   Correstone Building Brands, Inc.   USD   6.125%   15/01/2029   51,480   100,000   CP Altas Buyer, Inc.   USD   6.125%   15/01/2029   51,480   100,000   CP Altas Buyer, Inc.   USD   7.000%   01/12/2028   130,3750   981,000   CUro Group Holdings Corp.   USD   8.250%   01/06/2030   51,000   20/07   30/07							0.04
60,000   Cleveland-Cliffs, Inc. 144A <sup>(c)</sup>   USD   4.875%   01/03/2031   317,362   310,000   Cleveland-Cliffs, Inc. 144A <sup>(c)</sup>   USD   6.250%   Perp.   111,343   91,000   Comast Corp.   USD   6.250%   Perp.   111,343   91,000   CommScope Technologies LLC   USD   6.000%   15/01/2051   83,972   60,000   CommScope Technologies LLC   USD   6.000%   15/06/2025   61,079   70,000   CommScope Technologies LLC   USD   6.000%   15/06/2025   61,079   70,000   CommScope Technologies LLC   USD   7.125%   01/07/2028   75,075   73,000   Compass Group Diversified Holdings LLC   USD   5.750%   15/04/2029   75,008							0.06
310,000   Cleveland-Cliffs, Inc. 144A <sup>(c)</sup>   USD   6.250%   Perp. 111,343							0.02
100,000   CoBank ACB—Series I <sup>(d)</sup>							0.11
91,000 Comcast Corp. 60,000 CommScope Technologies LLC 100 CommScope, Inc. 100 CommScope, Inc. 100 CommScope, Inc. 100 CommScope, Inc. 100 CommScope, Inc. 100 CommScope, Inc. 100 CommScope, Inc. 100 CommScope, Inc. 100 CommScope, Inc. 100 Continental Resources, Inc. 100 Continental Res							0.04
60,000         CommScope, Inc.         USD         6,000%         15/06/2025         61,079           70,000         CommScope, Inc.         USD         7,125%         01/07/2028         75,075           73,000         CommScope, Inc.         USD         5,250%         15/04/2029         75,008           110,000         Continental Resources, Inc.         USD         6,750%         15/01/2031         129,250           289,000         Core & Main LP         USD         6,125%         15/08/2025         296,044           48,000         Correstone Building Brands, Inc.         USD         6,125%         15/08/2025         296,044           100,000         CP Atlas Buyer, Inc.         USD         7,000%         01/12/2029         51,480           100,000         CSC Holdings LLC 1444A <sup>(c)</sup> USD         5,000%         01/12/2028         133,750           981,000         CSC Holdings LC 1444A <sup>(c)</sup> USD         8,250%         01/09/2025         51,313           5,0000         Davita, Inc.         USD         8,250%         01/09/2025         51,313           5,0000         Davita, Inc.         USD         3,750%         15/07/2031         318,174           80,000         Davita, Inc.         USD <td></td> <td></td> <td></td> <td></td> <td>•</td> <td></td> <td>0.03</td>					•		0.03
70,000 CommScope, Inc. 73,000 Compass Group Diversified Holdings LLC 1000 Continental Resources, Inc. 1000 Continental Resources, Inc. 1000 Continental Resources, Inc. 1000 Core & Main LP 1000 Core & Main L		·	USD	6.000%	15/06/2025		0.02
110,000   Continental Resources, Inc.   USD   5.750%   15/01/2031   129,250   289,000   Core & Main LP   USD   6.125%   15/08/2025   296,044   48,000   Correstone Building Brands, Inc.   USD   6.125%   15/01/2029   51,480   100,000   CP Atlas Buyer, Inc.   USD   7.000%   01/12/2028   103,750   981,000   CSC Holdings LLC 144A(c)   USD   5.000%   15/11/2031   974,256   50,000   Curo Group Holdings Corp.   USD   8.250%   01/09/2025   51,313   50,000   DaVita, Inc.   USD   4.625%   01/06/2030   51,000   331,000   DaVita, Inc.   USD   3.750%   15/02/2031   318,174   30,000   DCP Midstream Operating LP   USD   5.625%   15/07/2073   88,100   625,000   DCP Midstream Operating LP   USD   6.750%   15/09/2037   732,812   124,000   Dealer Tire LLC Via DT Issuer LLC—Series DEC   USD   8.000%   01/02/2028   30,975   58,000   Dealer Tire LLC Via DT Issuer LLC—Series DEC   USD   8.000%   01/02/2028   30,975   58,000   Dealer Tire LLC Via DI Issuer LLC—Series DEC   USD   8.000%   01/02/2028   31,533   325,000   Dell International LLC Via EMC Corp. 144A(c)   USD   6.200%   15/07/2030   413,153   125,000   Dell International LLC Via EMC Corp. 144A(c)   USD   6.200%   15/07/2030   413,153   125,000   Diamond Sports Group LLC Via Diamond Sports Finance Co.   USD   6.625%   15/08/2027   31,625   33,000   Diamond Sports Group LLC Via Diamond Sports Finance Co.   USD   6.625%   15/08/2027   31,625   33,000   Diamond Sports Group LLC Via Diamond Sports Finance Co.   USD   6.825%   15/08/2027   31,625   33,000   Diamond Sports Group LLC Via Diamond Sports Finance Co.   USD   5.375%   15/08/2027   31,625   33,000   Diamond Sports Group LLC Via Diamond Sports Finance Co.   USD   5.875%   15/08/2027   31,625   33,000   Diamond Sports Group LLC Via Diamond Sports Group LLC Via Diamond Sports Group LLC Via Diamond Sports Group LLC Via Diamond Sports Group LLC Via Diamond Sports Group LLC Via Diamond Sports Group LLC Via Diamond Sports Group LLC Via Diamond Sports Group LLC Via Diamond Sports Group LLC Via Diamond Sports Group LLC Via Diamo			USD		01/07/2028		0.03
289,000         Core & Main LP         USD         6.125%         15/08/2025         296,044           48,000         Cornerstone Building Brands, Inc.         USD         6.125%         15/01/2029         51,480           100,000         CP Atlas Buyer, Inc.         USD         7.000%         01/12/2028         103,750           981,000         CSC Holdings LLC 144A <sup>(c)</sup> USD         5.000%         15/11/2031         974,256           50,000         Curo Group Holdings Corp.         USD         8.250%         01/06/2030         51,313           50,000         DaVita, Inc.         USD         3.750%         15/02/2031         318,174           80,000         DCP Midstream Operating LP         USD         5.625%         15/07/2027         88,100           625,000         DCP Midstream Operating LP 144A <sup>(c)</sup> USD         6.750%         15/09/2037         732,812           124,000         Dealer Tire LLC Via DT Issuer LLC         USD         8.000%         01/02/2028         61,263           330,000         Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> USD         8.000%         01/02/2028         61,263           350,000         Diamond Sports Group LLC Via Diamond Sports Finance Co.         USD         5.375%         15/08/2026	73,000	Compass Group Diversified Holdings LLC	USD	5.250%	15/04/2029	75,008	0.03
48,000       Cornerstone Building Brands, Inc.       USD       6.125%       15/01/2029       51,480         100,000       CP Atlas Buyer, Inc.       USD       7.000%       01/12/2028       103,750         981,000       CSC Holdings LLC 144A(°)       USD       5.000%       15/11/2031       974,256         50,000       Curo Group Holdings Corp.       USD       8.250%       01/09/2025       51,313         50,000       DaVita, Inc.       USD       3.750%       15/02/2031       318,174         80,000       DCP Midstream Operating LP       USD       5.625%       15/07/2027       88,100         625,000       DCP Midstream Operating LP 144A(°)       USD       6.756%       15/09/2037       732,812         124,000       Dealer Tire LLC Via DT Issuer LLC       USD       8.000%       01/02/2028       61,263         330,000       Dealer Tire LLC Via DT Issuer LLC—Series DEC       USD       8.000%       01/02/2028       61,263         330,000       Dell International LLC Via EMC Corp. 144A(°)       USD       6.200%       15/07/2030       413,153         125,000       Dell International LLC Via Diamond Sports Finance Co.       USD       5.375%       15/08/2027       31,625         33,000       Diamond Sports Group LLC Vi	110,000	Continental Resources, Inc.	USD	5.750%	15/01/2031	129,250	0.05
100,000   CP Atlas Buyer, Inc.   USD   7.000%   01/12/2028   103,750   981,000   CSC Holdings LLC 144A(c)   USD   5.000%   15/11/2031   974,256   50,000   Curo Group Holdings Corp.   USD   8.250%   01/09/2025   51,313   50,000   DaVita, Inc.   USD   4.625%   01/06/2030   51,000   331,000   DaVita, Inc.   USD   4.625%   01/06/2031   318,174   80,000   DCP Midstream Operating LP   USD   5.625%   15/07/2027   88,100   625,000   DCP Midstream Operating LP   USD   6.750%   15/09/2037   732,812   124,000   Dealer Tire LLC Via DT Issuer LLC   USD   8.000%   01/02/2028   130,975   58,000   Dealer Tire LLC Via DT Issuer LLC—Series DEC   USD   8.000%   01/02/2028   61,263   330,000   Dell International LLC Via EMC Corp. 144A(c)   USD   6.200%   01/07/2030   413,153   125,000   Dell International LLC Via EMC Corp. 144A(c)   USD   6.200%   15/07/2030   413,153   125,000   Diamond Sports Group LLC Via Diamond Sports Finance Co.   USD   6.625%   15/08/2027   31,625   33,000   Diamond Sports Group LLC Via Diamond Sports Finance Co.   USD   6.625%   15/08/2027   31,625   33,000   Diamond Sports Group LLC Via Diamond Sports Finance Co.   USD   6.625%   15/08/2027   31,625   33,000   Diamond Sports Group LLC Via Diamond Sports Finance Co.   USD   5.875%   15/08/2027   31,625   33,000   Diamond Sports Group LLC Via Diamond Sports Finance Co.   USD   5.875%   15/08/2027   31,625   33,000   Diamond Sports Group LLC Via Diamond Sports Finance Co.   USD   5.875%   15/08/2027   31,625   33,000   DiSH DBS Corp.   USD   7.750%   01/07/2028   339,502   325,000   DISH DBS Corp.   USD   7.750%   01/07/2028   339,502   325,000   DISH DBS Corp.   144A(c)   USD   4.375%   15/08/2029   323,375   510,000   DT Midstream, Inc. 144A(c)   USD   4.500%   15/04/2029   323,375   510,000   DT Midstream, Inc. 144A(c)   USD   4.500%   15/04/2029   343,540   350,000	289,000	Core & Main LP	USD	6.125%	15/08/2025	296,044	0.11
981,000 CSC Holdings LLC 144A <sup>(c)</sup> USD 5.000% 15/11/2031 974,256 50,000 Curo Group Holdings Corp. USD 8.250% 01/09/2025 51,313 50,000 DaVita, Inc. USD 4.625% 01/06/2030 51,000 331,000 DaVita, Inc. USD 3.750% 15/02/2031 318,174 80,000 DCP Midstream Operating LP USD 5.625% 15/07/2027 88,100 625,000 DCP Midstream Operating LP 144A <sup>(c)</sup> USD 6.750% 15/09/2037 732,812 124,000 Dealer Tire LLC Via DT Issuer LLC USD 8.000% 01/02/2028 61,263 330,000 Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> USD 8.000% 01/02/2028 61,263 330,000 Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> USD 8.100% 15/07/2030 413,153 125,000 Dell International LLC Via Diamond Sports Finance Co. USD 8.100% 15/07/2036 184,940 100,000 Diamond Sports Group LLC Via Diamond Sports Finance Co. USD 5.375% 15/08/2026 75,250 55,000 Diamond Sports Group LLC Via Diamond Sports Finance Co. USD 6.625% 15/08/2027 31,625 33,000 Dish DBS Corp. USD 15H DBS Corp. USD 5.875% 15/08/2025 37,365 132,000 DISH DBS Corp. USD 5.875% 15/07/2022 137,527 125,000 DISH DBS Corp. USD 7.750% 01/07/2026 142,187 316,000 DISH DBS Corp. USD 7.375% 01/07/2026 339,502 325,000 DISH DBS Corp. USD 7.375% 01/07/2026 339,502 325,000 DISH DBS Corp. USD 7.375% 01/07/2026 339,502 325,000 DISH DBS Corp. USD 7.375% 01/07/2026 339,502 325,000 DISH DBS Corp. USD 7.375% 01/07/2026 339,502 325,000 DISH DBS Corp. USD 7.375% 01/07/2026 339,502 325,000 DISH DBS Corp. USD 7.375% 01/07/2026 323,375 510,000 DT Midstream, Inc. 144A <sup>(c)</sup> USD 4.500% 15/04/2029 323,375 510,000 Endure Digital, Inc. 144A <sup>(c)</sup> USD 4.500% 15/04/2029 158,260 356,000 Endure Digital, Inc. 144A <sup>(c)</sup> USD 6.000% 15/02/2029 158,260 356,000 Endure Digital, Inc. 144A <sup>(c)</sup> USD 6.000% 15/02/2029 158,260 250,000 Endure Digital, Inc. 144A <sup>(c)</sup> USD 6.000% 15/02/2029 343,540 150,000 Endure Digital, Inc. 144A <sup>(c)</sup> USD 6.000% 15/02/2029 343,540 150,000 Endure Digital, Inc. 144A <sup>(c)</sup> USD 6.000% 15/02/2029 343,540 150,000 Endure Digital, Inc. 144A <sup>(c)</sup> USD 6.000% 15/02/2029 343,540 150,000 Endure Digital, Inc. 144A <sup>(c)</sup> USD 6.000% 15/02/2029 343,540	48,000	Cornerstone Building Brands, Inc.	USD	6.125%	15/01/2029	51,480	0.02
50,000         Curo Group Holdings Corp.         USD         8.250%         01/09/2025         51,313           50,000         DaVita, Inc.         USD         4,625%         01/06/2030         51,000           331,000         DaVita, Inc.         USD         3.750%         15/02/2031         318,174           80,000         DCP Midstream Operating LP         USD         5,625%         15/07/2027         88,100           625,000         DCP Midstream Operating LP 144A <sup>(c)</sup> USD         6.750%         15/09/2037         732,812           124,000         Dealer Tire LLC Via DT I Issuer LLC         USD         8.000%         01/02/2028         130,975           58,000         Dealer Tire LLC Via DT I Issuer LLC—Series DEC         USD         8.000%         01/02/2028         61,263           330,000         Dell International LLC Via DT I Sever LLC—Series DEC         USD         8.000%         01/02/2028         61,263           330,000         Dell International LLC Via DT I Sever LLC—Series DEC         USD         6.200%         15/07/2030         413,153           125,000         Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> USD         8.100%         15/07/2030         413,153           125,000         Diamond Sports Group LLC Via Diamond Sports Finance Co.	100,000	CP Atlas Buyer, Inc.	USD	7.000%	01/12/2028	103,750	0.04
50,000         DaVita, Inc.         USD         4.625%         01/06/2030         51,000           331,000         DaVita, Inc.         USD         3.750%         15/02/2031         318,174           80,000         DCP Midstream Operating LP         USD         5.625%         15/07/2027         88,100           625,000         DCP Midstream Operating LP 144A(c)         USD         6.750%         15/09/2037         732,812           124,000         Dealer Tire LLC Via DT Issuer LLC         USD         8.000%         01/02/2028         130,975           58,000         Dealer Tire LLC Via DT Issuer LLC—Series DEC         USD         8.000%         01/02/2028         61,263           330,000         Dell International LLC Via EMC Corp. 144A(c)         USD         6.200%         15/07/2030         413,153           125,000         Dell International LLC Via EMC Corp. 144A(c)         USD         8.100%         15/07/2030         414,940           100,000         Diamond Sports Group LLC Via Diamond Sports Finance Co.         USD         5.375%         15/08/2026         75,250           55,000         Diamond Sports Group LLC Via Diamond Sports Finance Co.         USD         4.750%         31/08/2025         37,365           132,000         DISH DBS Corp.         USD	981,000	CSC Holdings LLC 144A <sup>(c)</sup>	USD	5.000%	15/11/2031	974,256	0.35
331,000 DaVita, Inc.  80,000 DCP Midstream Operating LP 625,000 DCP Midstream Operating LP 144A <sup>(c)</sup> 124,000 Dealer Tire LLC Via DT Issuer LLC 124,000 Dealer Tire LLC Via DT Issuer LLC 124,000 Dealer Tire LLC Via DT Issuer LLC 125,000 Dealer Tire LLC Via DT Issuer LLC—Series DEC 130,000 Dealer Tire LLC Via DT Issuer LLC—Series DEC 130,000 Dealer Tire LLC Via DT Issuer LLC—Series DEC 130,000 Dealer Tire LLC Via DT Issuer LLC—Series DEC 130,000 Dealer Tire LLC Via DT Issuer LLC—Series DEC 130,000 Dealer Tire LLC Via DT Issuer LLC—Series DEC 130,000 Dealer Tire LLC Via EMC Corp. 144A <sup>(c)</sup> 140,000 Diamond Sports Group LLC Via DT Dealer	50,000	Curo Group Holdings Corp.	USD	8.250%	01/09/2025	51,313	0.02
80,000       DCP Midstream Operating LP       USD       5.625%       15/07/2027       88,100         625,000       DCP Midstream Operating LP 144A(c)       USD       6.750%       15/09/2037       732,812         124,000       Dealer Tire LLC Via DT Issuer LLC       USD       8.000%       01/02/2028       130,975         58,000       Dealer Tire LLC Via DT Issuer LLC—Series DEC       USD       8.000%       01/02/2028       61,263         330,000       Dell International LLC Via EMC Corp. 144A(c)       USD       6.200%       15/07/2036       184,940         100,000       Diamond Sports Group LLC Via Diamond Sports Finance Co.       USD       5.375%       15/08/2026       75,250         55,000       Diamond Sports Group LLC Via Diamond Sports Finance Co.       USD       6.625%       15/08/2026       75,250         33,000       Diamond Sports Group LLC Via Diamond Sports Finance Co.       USD       6.625%       15/08/2026       75,250         55,000       Diamond Sports Group LLC Via Diamond Sports Finance Co.       USD       4.750%       31/05/2025       37,365         132,000       DISH DBS Corp.       USD       4.750%       15/07/2022       137,527         125,000       DISH DBS Corp.       USD       7.375%       01/07/2026       142,187 <td>50,000</td> <td>DaVita, Inc.</td> <td>USD</td> <td>4.625%</td> <td>01/06/2030</td> <td>51,000</td> <td>0.02</td>	50,000	DaVita, Inc.	USD	4.625%	01/06/2030	51,000	0.02
625,000         DCP Midstream Operating LP 144A <sup>(c)</sup> USD         6.750%         15/09/2037         732,812           124,000         Dealer Tire LLC Via DT Issuer LLC         USD         8.000%         01/02/2028         130,975           58,000         Dealer Tire LLC Via DT Issuer LLC—Series DEC         USD         8.000%         01/02/2028         61,263           330,000         Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> USD         6.200%         15/07/2030         413,153           125,000         Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> USD         8.100%         15/07/2036         184,940           100,000         Diamond Sports Group LLC Via Diamond Sports Finance Co.         USD         5.375%         15/08/2026         75,250           55,000         Diamond Sports Group LLC Via Diamond Sports Finance Co.         USD         4.750%         31/05/2025         37,655           132,000         Dismond Sports Group LLC Via Diamond Sports Finance Co.         USD         4.750%         31/05/2025         37,655           132,000         Dismond Sports Group LLC Via Diamond Sports Finance Co.         USD         4.750%         31/05/2025         37,655           132,000         DISH DBS Corp.         USD         5.875%         15/07/2022         37,655	331,000	DaVita, Inc.	USD	3.750%		318,174	0.11
124,000       Dealer Tire LLC Via DT Issuer LLC       USD       8.000%       01/02/2028       130,975         58,000       Dealer Tire LLC Via DT Issuer LLC—Series DEC       USD       8.000%       01/02/2028       61,263         330,000       Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> USD       6.200%       15/07/2030       413,153         125,000       Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> USD       8.100%       15/07/2036       184,940         100,000       Diamond Sports Group LLC Via Diamond Sports Finance Co.       USD       5.375%       15/08/2027       31,625         55,000       Diamond Sports Group LLC Via Diamond Sports Finance Co.       USD       6.625%       15/08/2027       31,625         33,000       Diamondback Energy, Inc.       USD       4.750%       31/05/2025       37,365         132,000       DISH DBS Corp.       USD       5.875%       15/07/2022       137,527         125,000       DISH DBS Corp.       USD       7.750%       01/07/2026       142,187         316,000       DISH DBS Corp.       USD       7.375%       01/07/2028       339,502         325,000       DISH DBS Corp.       USD       4.375%       15/06/2031       512,805         262,000       Dycom Indust				5.625%	15/07/2027	88,100	0.03
58,000         Dealer Tire LLC Via DT Issuer LLC—Series DEC         USD         8.000%         01/02/2028         61,263           330,000         Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> USD         6.200%         15/07/2030         413,153           125,000         Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> USD         8.100%         15/07/2036         184,940           100,000         Diamond Sports Group LLC Via Diamond Sports Finance Co.         USD         5.375%         15/08/2026         75,250           55,000         Diamond Sports Group LLC Via Diamond Sports Finance Co.         USD         6.625%         15/08/2025         31,625           33,000         Diamond Sports Group LLC Via Diamond Sports Finance Co.         USD         4.750%         31/05/2025         31,625           33,000         Diamond Sports Group LLC Via Diamond Sports Finance Co.         USD         4.750%         31/05/2025         37,655           132,000         DISH DBS Corp.         USD         5.875%         15/07/2022         137,527           125,000         DISH DBS Corp.         USD         7.375%         01/07/2026         142,187           316,000         DISH DBS Corp.         USD         5.125%         01/06/2029         323,375           510,000         DT Midstr	625,000	DCP Midstream Operating LP 144A <sup>(c)</sup>	USD	6.750%	15/09/2037	732,812	0.26
330,000       Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> USD       6.200%       15/07/2030       413,153         125,000       Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> USD       8.100%       15/07/2036       184,940         100,000       Diamond Sports Group LLC Via Diamond Sports Finance Co.       USD       5.375%       15/08/2026       75,250         55,000       Diamond Sports Group LLC Via Diamond Sports Finance Co.       USD       6.625%       15/08/2027       31,652         33,000       Diamondback Energy, Inc.       USD       4.750%       31/05/2025       37,365         132,000       DISH DBS Corp.       USD       5.875%       15/07/2022       137,527         125,000       DISH DBS Corp.       USD       7.750%       01/07/2026       142,187         316,000       DISH DBS Corp.       USD       7.375%       01/07/2026       142,187         316,000       DISH DBS Corp.       USD       5.125%       01/07/2026       339,502         325,000       DISH DBS Corp.       USD       5.125%       01/06/2029       323,375         510,000       DT Midstream, Inc. 144A <sup>(c)</sup> USD       4.500%       15/04/2029       262,000         464,000       Dycom Industries, Inc.       USD <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>0.05</td>							0.05
125,000       Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> USD       8.100%       15/07/2036       184,940         100,000       Diamond Sports Group LLC Via Diamond Sports Finance Co.       USD       5.375%       15/08/2026       75,250         55,000       Diamond Sports Group LLC Via Diamond Sports Finance Co.       USD       6.625%       15/08/2027       31,652         33,000       Diamond Sports Group LLC Via Diamond Sports Finance Co.       USD       4.750%       31/05/2025       37,365         132,000       DISH DBS Corp.       USD       5.875%       15/07/2022       137,527         125,000       DISH DBS Corp.       USD       7.750%       01/07/2026       142,187         316,000       DISH DBS Corp.       USD       7.375%       01/07/2028       339,502         325,000       DISH DBS Corp.       USD       5.125%       01/06/2029       323,375         510,000       DT Midstream, Inc. 144A <sup>(c)</sup> USD       4.375%       15/06/2031       512,805         262,000       Dycom Industries, Inc.       USD       4.500%       15/04/2029       262,000         464,000       Dycom Industries, Inc. 144A <sup>(c)</sup> USD       4.500%       15/04/2029       464,000         160,000       Endure Digital, Inc.							0.02
100,000       Diamond Sports Group LLC Via Diamond Sports Finance Co.       USD       5.375%       15/08/2026       75,250         55,000       Diamond Sports Group LLC Via Diamond Sports Finance Co.       USD       6.625%       15/08/2027       31,625         33,000       Diamondback Energy, Inc.       USD       4.750%       31/05/2025       37,365         132,000       DISH DBS Corp.       USD       5.875%       15/07/2022       137,527         125,000       DISH DBS Corp.       USD       7.750%       01/07/2026       142,187         316,000       DISH DBS Corp.       USD       7.375%       01/07/2028       339,502         325,000       DISH DBS Corp.       USD       5.125%       01/06/2029       323,375         510,000       DT Midstream, Inc. 144A <sup>(c)</sup> USD       4.375%       15/06/2031       512,805         262,000       Dycom Industries, Inc.       USD       4.500%       15/04/2029       262,000         464,000       Dycom Industries, Inc. 144A <sup>(c)</sup> USD       4.500%       15/04/2029       464,000         164,000       Endure Digital, Inc.       USD       6.000%       15/02/2029       158,260         356,000       Endure Digital, Inc. 144A <sup>(c)</sup> USD       6.000%							0.15
55,000         Diamond Sports Group LLC Via Diamond Sports Finance Co.         USD         6.625%         15/08/2027         31,625           33,000         Diamondback Energy, Inc.         USD         4.750%         31/05/2025         37,365           132,000         DISH DBS Corp.         USD         5.875%         15/07/2022         137,527           125,000         DISH DBS Corp.         USD         7.750%         01/07/2026         142,187           316,000         DISH DBS Corp.         USD         7.375%         01/07/2028         339,502           325,000         DISH DBS Corp. 144A <sup>(c)</sup> USD         5.125%         01/06/2029         323,375           510,000         DT Midstream, Inc. 144A <sup>(c)</sup> USD         4.375%         15/06/2031         512,805           262,000         Dycom Industries, Inc.         USD         4.500%         15/04/2029         262,000           464,000         Dycom Industries, Inc. 144A <sup>(c)</sup> USD         4.500%         15/04/2029         464,000           164,000         Endure Digital, Inc. 144A <sup>(c)</sup> USD         6.000%         15/02/2029         158,260           356,000         Endure Digital, Inc. 144A <sup>(c)</sup> USD         6.000%         15/06/2028         152,480							0.07
33,000       Diamondback Energy, Inc.       USD       4.750%       31/05/2025       37,365         132,000       DISH DBS Corp.       USD       5.875%       15/07/2022       137,527         125,000       DISH DBS Corp.       USD       7.750%       01/07/2026       142,187         316,000       DISH DBS Corp.       USD       7.375%       01/07/2028       339,502         325,000       DISH DBS Corp. 144A <sup>(c)</sup> USD       5.125%       01/06/2029       323,375         510,000       DT Midstream, Inc. 144A <sup>(c)</sup> USD       4.375%       15/06/2031       512,805         262,000       Dycom Industries, Inc.       USD       4.500%       15/04/2029       262,000         464,000       Dycom Industries, Inc. 144A <sup>(c)</sup> USD       4.500%       15/04/2029       464,000         164,000       Endure Digital, Inc.       USD       6.000%       15/02/2029       158,260         356,000       Endure Digital, Inc.       USD       6.000%       15/02/2029       343,540         150,000       Energizer Holdings, Inc.       USD       4.750%       15/06/2028       152,480         250,000       Energy Transfer LP       USD       5.500%       01/06/2027       292,692 <td></td> <td>·</td> <td></td> <td></td> <td></td> <td></td> <td>0.03</td>		·					0.03
132,000     DISH DBS Corp.     USD     5.875%     15/07/2022     137,527       125,000     DISH DBS Corp.     USD     7.750%     01/07/2026     142,187       316,000     DISH DBS Corp.     USD     7.375%     01/07/2028     339,502       325,000     DISH DBS Corp. 144A(c)     USD     5.125%     01/06/2029     323,375       510,000     DT Midstream, Inc. 144A(c)     USD     4.375%     15/06/2031     512,805       262,000     Dycom Industries, Inc.     USD     4.500%     15/04/2029     262,000       464,000     Dycom Industries, Inc. 144A(c)     USD     4.500%     15/04/2029     464,000       164,000     Endure Digital, Inc.     USD     6.000%     15/02/2029     158,260       356,000     Endure Digital, Inc. 144A(c)     USD     6.000%     15/02/2029     343,540       150,000     Energizer Holdings, Inc.     USD     4.750%     15/06/2028     152,480       250,000     Energy Transfer LP     USD     5.500%     01/06/2027     292,692		·					0.01
125,000       DISH DBS Corp.       USD       7.750%       01/07/2026       142,187         316,000       DISH DBS Corp.       USD       7.375%       01/07/2028       339,502         325,000       DISH DBS Corp. 144A <sup>(c)</sup> USD       5.125%       01/06/2029       323,375         510,000       DT Midstream, Inc. 144A <sup>(c)</sup> USD       4.375%       15/06/2031       512,805         262,000       Dycom Industries, Inc.       USD       4.500%       15/04/2029       262,000         464,000       Dycom Industries, Inc. 144A <sup>(c)</sup> USD       4.500%       15/04/2029       464,000         164,000       Endure Digital, Inc.       USD       6.000%       15/02/2029       158,260         356,000       Endure Digital, Inc. 144A <sup>(c)</sup> USD       6.000%       15/02/2029       343,540         150,000       Energizer Holdings, Inc.       USD       4.750%       15/06/2028       152,480         250,000       Energy Transfer LP       USD       5.500%       01/06/2027       292,692		**					0.01
316,000       DISH DBS Corp.       USD       7.375%       01/07/2028       339,502         325,000       DISH DBS Corp.       144A <sup>(c)</sup> USD       5.125%       01/06/2029       323,375         510,000       DT Midstream, Inc.       144A <sup>(c)</sup> USD       4.375%       15/06/2031       512,805         262,000       Dycom Industries, Inc.       USD       4.500%       15/04/2029       262,000         464,000       Dycom Industries, Inc.       USD       4.500%       15/04/2029       464,000         164,000       Endure Digital, Inc.       USD       6.000%       15/02/2029       158,260         356,000       Endure Digital, Inc.       USD       6.000%       15/02/2029       343,540         150,000       Energizer Holdings, Inc.       USD       4.750%       15/06/2028       152,480         250,000       Energy Transfer LP       USD       5.500%       01/06/2027       292,692							0.05
325,000         DISH DBS Corp. 144A <sup>(c)</sup> USD         5.125%         01/06/2029         323,375           510,000         DT Midstream, Inc. 144A <sup>(c)</sup> USD         4.375%         15/06/2031         512,805           262,000         Dycom Industries, Inc.         USD         4.500%         15/04/2029         262,000           464,000         Dycom Industries, Inc. 144A <sup>(c)</sup> USD         4.500%         15/04/2029         464,000           164,000         Endure Digital, Inc.         USD         6.000%         15/02/2029         158,260           356,000         Endure Digital, Inc. 144A <sup>(c)</sup> USD         6.000%         15/02/2029         343,540           150,000         Energizer Holdings, Inc.         USD         4.750%         15/06/2028         152,480           250,000         Energy Transfer LP         USD         5.500%         01/06/2027         292,692		·					0.05
510,000         DT Midstream, Inc. 144A <sup>(c)</sup> USD         4.375%         15/06/2031         512,805           262,000         Dycom Industries, Inc.         USD         4.500%         15/04/2029         262,000           464,000         Dycom Industries, Inc. 144A <sup>(c)</sup> USD         4.500%         15/04/2029         464,000           164,000         Endure Digital, Inc.         USD         6.000%         15/02/2029         158,260           356,000         Endure Digital, Inc. 144A <sup>(c)</sup> USD         6.000%         15/02/2029         343,540           150,000         Energizer Holdings, Inc.         USD         4.750%         15/06/2028         152,480           250,000         Energy Transfer LP         USD         5.500%         01/06/2027         292,692							0.12
262,000     Dycom Industries, Inc.     USD     4.500%     15/04/2029     262,000       464,000     Dycom Industries, Inc. 144A <sup>(c)</sup> USD     4.500%     15/04/2029     464,000       164,000     Endure Digital, Inc.     USD     6.000%     15/02/2029     158,260       356,000     Endure Digital, Inc. 144A <sup>(c)</sup> USD     6.000%     15/02/2029     343,540       150,000     Energizer Holdings, Inc.     USD     4.750%     15/06/2028     152,480       250,000     Energy Transfer LP     USD     5.500%     01/06/2027     292,692							0.12
464,000     Dycom Industries, Inc. 144A <sup>(c)</sup> USD     4.500%     15/04/2029     464,000       164,000     Endure Digital, Inc.     USD     6.000%     15/02/2029     158,260       356,000     Endure Digital, Inc. 144A <sup>(c)</sup> USD     6.000%     15/02/2029     343,540       150,000     Energizer Holdings, Inc.     USD     4.750%     15/06/2028     152,480       250,000     Energy Transfer LP     USD     5.500%     01/06/2027     292,692							0.18
164,000       Endure Digital, Inc.       USD       6.000%       15/02/2029       158,260         356,000       Endure Digital, Inc. 144A <sup>(c)</sup> USD       6.000%       15/02/2029       343,540         150,000       Energizer Holdings, Inc.       USD       4.750%       15/06/2028       152,480         250,000       Energy Transfer LP       USD       5.500%       01/06/2027       292,692							0.09
356,000     Endure Digital, Inc. 144A <sup>(c)</sup> USD     6.000%     15/02/2029     343,540       150,000     Energizer Holdings, Inc.     USD     4.750%     15/06/2028     152,480       250,000     Energy Transfer LP     USD     5.500%     01/06/2027     292,692							0.17
150,000         Energizer Holdings, Inc.         USD         4.750%         15/06/2028         152,480           250,000         Energy Transfer LP         USD         5.500%         01/06/2027         292,692							0.06
250,000 Energy Transfer LP USD 5.500% 01/06/2027 292,692							0.12
							0.05
							0.11
113,000 Enviva Partners LP Via Enviva Partners Finance Corp. USD 6.500% 15/01/2026 118,791							0.04
773,000 EQT Corp. 144A <sup>(c)</sup> USD 3.625% 15/05/2031 795,224							0.29
150,000 Equinix, Inc. USD 5.375% 15/05/2027 160,875							0.06
50,000 Expedia Group, Inc. USD 4.625% 01/08/2027 56,649 125,000 Expedia Group, Inc. USD 3.800% 15/02/2028 134,787		·					0.02 0.05

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C						
	Expedia Group, Inc. 144A <sup>(c)</sup>	USD	4.625%	01/08/2027	300,240	0.11
	Expedia Group, Inc. 144A <sup>(c)</sup>	USD	2.950%	15/03/2031	154,791	0.06
	Fair Isaac Corp. Federal Home Loan Bank Discount Notes	USD USD	4.000% 0.005%	15/06/2028 01/06/2021	123,420 2,000,000	0.04 0.72
	Federal Home Loan Bank Discount Notes	USD	0.003%	04/06/2021	2,000,000	0.72
	Federal Home Loan Bank Discount Notes	USD	0.005%	11/06/2021	1,000,002	0.36
	Federal Home Loan Bank Discount Notes	USD	0.006%	16/06/2021	1,000,004	0.36
	Federal Home Loan Bank Discount Notes	USD	0.006%	18/06/2021	3,000,014	1.08
	Fidelity & Guaranty Life Holdings, Inc.	USD	5.500%	01/05/2025	128,448	0.05
86,000	Fortress Transportation and Infrastructure Investors LLC—Series DEC	USD	6.500%	01/10/2025	89,440	0.03
45,000	Foundation Building Materials, Inc.	USD	6.000%	01/03/2029	44,213	0.02
95,000	Foundation Building Materials, Inc. 144A <sup>(c)</sup>	USD	6.000%	01/03/2029	93,338	0.03
	Freedom Mortgage Corp.	USD	7.625%	01/05/2026	259,582	0.09
	Frontier Communications Corp.	USD	5.875%	15/10/2027	29,768	0.01
	Frontier Communications Corp.	USD	5.000%	01/05/2028	38,018	0.01
	Gartner, Inc.	USD	4.500%	01/07/2028	168,800	0.06
	Gartner, Inc. General Electric Co.—Series D <sup>(d)</sup>	USD USD	3.750%	01/10/2030	101,000	0.04
	Getty Images, Inc.	USD	3.514% 9.750%	Perp. 01/03/2027	297,256 279,270	0.11 0.10
	Getty Images, Inc.  Getty Images, Inc. 144A <sup>(c)</sup>	USD	9.750%	01/03/2027	235,400	0.08
	Global Infrastructure Solutions, Inc. 144A <sup>(c)</sup>	USD	5.625%	01/06/2029	314,150	0.11
,	Global Partners LP Via GLP Finance Corp.	USD	6.875%	15/01/2029	238,150	0.09
	Go Daddy Operating Co., LLC Via GD Finance Co., Inc.	USD	5.250%	01/12/2027	145,950	0.05
233,000	Go Daddy Operating Co., LLC Via GD Finance Co., Inc.	USD	3.500%	01/03/2029	225,427	0.08
266,000	Goodyear Tire & Rubber Co.	USD	9.500%	31/05/2025	298,917	0.11
192,000	Gray Television, Inc.	USD	7.000%	15/05/2027	208,080	0.07
130,000	Griffon Corp.	USD	5.750%	01/03/2028	137,962	0.05
	GrubHub Holdings, Inc.	USD	5.500%	01/07/2027	215,220	0.08
	GYP Holdings III Corp. 144A <sup>(c)</sup>	USD	4.625%	01/05/2029	331,139	0.12
	H&E Equipment Services, Inc.	USD	3.875%	15/12/2028	33,819	0.01
	Harley-Davidson Financial Services, Inc.	USD	3.350%	08/06/2025	113,310	0.04
	Herc Holdings, Inc.	USD	5.500%	15/07/2027	147,700	0.05
	Hexion, Inc. H-Food Holdings LLC Via Hearthside Finance Co., Inc. 144A <sup>(c)</sup>	USD USD	7.875% 8.500%	15/07/2027 01/06/2026	108,000	0.04 0.12
	Hill-Rom Holdings, Inc.	USD	4.375%	15/09/2027	341,337 148,212	0.12
	Hilton Domestic Operating Co., Inc.	USD	4.000%	01/05/2031	150,506	0.05
	Hilton Domestic Operating Co., Inc. 144A <sup>(c)</sup>	USD	4.000%	01/05/2031	156,550	0.06
	Hilton Grand Vacations Borrower Escrow LLC Via Hilton Grand Vacations		,	- 1, - 2, - 2 - 2	,	
,	Borrower Esc 144A <sup>(c)</sup>	USD	5.000%	01/06/2029	339,187	0.12
475,000	HLF Financing SARL LLC Via Herbalife International, Inc. 144A <sup>(c)</sup>	USD	4.875%	01/06/2029	477,969	0.17
54,000	Howard Hughes Corp.	USD	5.375%	01/08/2028	56,903	0.02
	HUB International Ltd.	USD	7.000%	01/05/2026	103,750	0.04
	IAA, Inc.	USD	5.500%	15/06/2027	121,325	0.04
	Icahn Enterprises LP Via Icahn Enterprises Finance Corp.	USD	4.750%	15/09/2024	253,935	0.09
	Icahn Enterprises LP Via Icahn Enterprises Finance Corp.	USD	4.375%	01/02/2029	34,213	0.01
	Icahn Enterprises LP Via Icahn Enterprises Finance Corp. 144A <sup>(c)</sup>	USD	4.375%	01/02/2029	564,017	0.20
714,000	• .	USD	4.750%	15/05/2029	725,602	0.26
	Indigo Natural Resources LLC Indigo Natural Resources LLC 144A <sup>(c)</sup>	USD USD	5.375% 5.375%	01/02/2029 01/02/2029	148,370 84,210	0.05 0.03
	Ingevity Corp.	USD	4.500%	01/02/2029	137,350	0.05
	Ingevity Corp.	USD	3.875%	01/11/2028	49,625	0.02
	IRB Holding Corp.	USD	6.750%	15/02/2026	171,217	0.06
	Iron Mountain, Inc.	USD	5.250%	15/07/2030	244,237	0.09
	Iron Mountain, Inc. 144A <sup>(c)</sup>	USD	5.250%	15/07/2030	1,077,150	0.39
	J2 Global, Inc.	USD	4.625%	15/10/2030	117,875	0.04
100,000	Jaguar Holding Co. II Via PPD Development LP	USD	4.625%	15/06/2025	104,938	0.04
50,000	Jaguar Holding Co. II Via PPD Development LP	USD	5.000%	15/06/2028	54,125	0.02
390,000	JPMorgan Chase & Co. (d)	USD	2.956%	13/05/2031	404,442	0.15
	JPMorgan Chase & Co.—Series X <sup>(d)</sup>	USD	6.100%	Perp.	135,857	0.05
	JPMorgan Chase & Co.—Series Z <sup>(d)</sup>	USD	3.976%	Perp.	75,365	0.03
	KB Home	USD	4.000%	15/06/2031	224,437	0.08
	KBR, Inc.	USD	4.750%	30/09/2028	45,169	0.02
	Ken Garff Automotive LLC	USD	4.875%	15/09/2028	196,462	0.07
	Keurig Dr Pepper, Inc.	USD	3.200%	01/05/2030	36,273	0.01
	Keurig Dr Pepper, Inc.	USD	3.800%	01/05/2050	10,706	0.00
	Kraft Heinz Foods Co.	USD	5.000%	15/07/2035	1,110,881	0.40
	Kraft Heinz Foods Co. Kraton Polymers LLC Via Kraton Polymers Capital Corp.	USD USD	4.375% 4.250%	01/06/2046 15/12/2025	311,684 81,300	0.11 0.03
	Kronos Acquisition Holdings, Inc. Via KIK Custom Products, Inc.	USD	7.000%	31/12/2027	83,845	0.03
	LABL Escrow Issuer LLC	USD	6.750%	15/07/2026	123,625	0.04
	Ladder Capital Finance Holdings LLLP Via Ladder Capital Finance Corp.	USD	4.250%	01/02/2027	46,060	0.02
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Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	· ·					
United States – (C	Continued) LBM Acquisition LLC	USD	6.250%	15/01/2029	91 900	0.03
	LCM Investments Holdings II LLC 144A <sup>(c)</sup>	USD	4.875%	01/05/2029	81,800 148,987	0.05
	LD Holdings Group LLC	USD	6.500%	01/11/2025	77,250	0.03
	LD Holdings Group LLC	USD	6.125%	01/04/2028	109,244	0.04
534,000	LD Holdings Group LLC 144A <sup>(c)</sup>	USD	6.125%	01/04/2028	530,329	0.19
	Level 3 Financing, Inc.	USD	3.750%	15/07/2029	137,385	0.05
	Level 3 Financing, Inc. 144A <sup>(c)</sup>	USD	3.750%	15/07/2029	1,111,657	0.40
	LifePoint Health, Inc. Lithia Motors, Inc. 144A <sup>(c)</sup>	USD USD	5.375% 3.875%	15/01/2029 01/06/2029	107,525 310,305	0.04 0.11
	Live Nation Entertainment, Inc.	USD	3.750%	15/01/2028	39,800	0.01
	LPL Holdings, Inc. 144A <sup>(c)</sup>	USD	4.375%	15/05/2031	693,591	0.25
	M/I Homes, Inc.	USD	4.950%	01/02/2028	126,300	0.05
274,000	Magic Mergeco, Inc. 144A <sup>(c)</sup>	USD	7.875%	01/05/2029	280,850	0.10
	MajorDrive Holdings IV LLC 144A <sup>(c)</sup>	USD	6.375%	01/06/2029	234,060	0.08
	Marriott International, Inc.—Series FF	USD	4.625%	15/06/2030	59,873	0.02
	Marriott Ownership Resorts, Inc.	USD	4.750%	15/01/2028	192,544	0.07
	Match Group Holdings II LLC Match Group Holdings II LLC	USD USD	4.625% 4.125%	01/06/2028	10,275 109,725	0.00 0.04
	Mattel, Inc.	USD	3.150%	01/08/2030 15/03/2023	119,725	0.04
	Mattel, Inc.	USD	3.375%	01/04/2026	72,800	0.03
	Mercer International, Inc.	USD	5.125%	01/02/2029	181,125	0.07
	Meritage Homes Corp.	USD	3.875%	15/04/2029	367,180	0.13
15,000	Meritor, Inc.	USD	6.250%	01/06/2025	15,938	0.01
	Meritor, Inc.	USD	4.500%	15/12/2028	151,500	0.05
	Meritor, Inc. 144A <sup>(c)</sup>	USD	4.500%	15/12/2028	183,820	0.07
	Metis Merger Sub LLC 144A <sup>(c)</sup>	USD	6.500%	15/05/2029	87,554	0.03
35,000	MGM Growth Properties Operating Partnership LP Via MGP Finance	1100	4.0050/	45/00/0005	07.075	0.04
471 000	Co-Issuer, Inc. Midcap Financial Issuer Trust 144A <sup>(c)</sup>	USD USD	4.625%	15/06/2025	37,275	0.01 0.18
	Minerals Technologies, Inc.	USD	6.500% 5.000%	01/05/2028 01/07/2028	491,901 180,136	0.06
	ModivCare, Inc.	USD	5.875%	15/11/2025	31,763	0.01
	Morgan Stanley—Series H <sup>(d)</sup>	USD	3.794%	Perp.	88,990	0.03
	MPH Acquisition Holdings LLC	USD	5.750%	01/11/2028	144,456	0.05
244,000	MSCI, Inc. 144A <sup>(c)</sup>	USD	3.625%	01/11/2031	247,660	0.09
	Mueller Water Products, Inc. 144A <sup>(c)</sup>	USD	4.000%	15/06/2029	156,825	0.06
	Murphy Oil USA, Inc.	USD	3.750%	15/02/2031	53,763	0.02
	Murphy Oil USA, Inc. 144A <sup>(c)</sup>	USD	3.750%	15/02/2031	240,465	0.09
	Nationstar Mortgage Holdings, Inc.	USD	5.500%	15/08/2028	93,323	0.03
	Navient Corp. Navient Corp.	USD USD	5.500% 4.875%	25/01/2023 15/03/2028	106,555 406,890	0.04 0.15
	NCR Corp.	USD	5.125%	15/04/2029	309,550	0.13
	NESCO Holdings II, Inc.	USD	5.500%	15/04/2029	40,268	0.01
	NESCO Holdings II, Inc. 144A <sup>(c)</sup>	USD	5.500%	15/04/2029	133,676	0.05
401,000	Netflix, Inc. 144A <sup>(c)</sup>	USD	4.875%	15/06/2030	463,155	0.17
139,000	Newell Brands, Inc.	USD	4.700%	01/04/2026	156,473	0.06
	Newell Brands, Inc.	USD	6.000%	01/04/2046	163,830	0.06
	News Corp. 144A <sup>(c)</sup>	USD	3.875%	15/05/2029	337,512	0.12
	Nexstar Broadcasting, Inc.	USD	5.625%	15/07/2027	117,382	0.04
	NFP Corp. 144A <sup>(c)</sup> NFP Corp. 144A <sup>(c)</sup>	USD USD	4.875%	15/08/2028	494,900	0.18
	NFP Corp.—Series SEP	USD	6.875% 6.875%	15/08/2028 15/08/2028	340,926 115,024	0.12 0.04
	NGL Energy Operating LLC Via NGL Energy Finance Corp.	USD	7.500%	01/02/2026	119,744	0.04
	NGL Energy Operating LLC Via NGL Energy Finance Corp. 144A <sup>(c)</sup>	USD	7.500%	01/02/2026	211,374	0.08
	Nielsen Finance LLC Via Nielsen Finance Co. 144A <sup>(c)</sup>	USD	4.500%	15/07/2029	280,700	0.10
150,000	NortonLifeLock, Inc.	USD	5.000%	15/04/2025	151,720	0.05
317,000	Novelis Corp.	USD	4.750%	30/01/2030	333,642	0.12
	NRG Energy, Inc.	USD	3.375%	15/02/2029	19,375	0.01
	NRG Energy, Inc.	USD	3.625%	15/02/2031	48,188	0.02
	Nuance Communications, Inc.	USD	5.625%	15/12/2026	118,020	0.04
	OneMain Finance Corp.	USD	7.125%	15/03/2026	116,500 201,500	0.04
	Organon Finance 1 LLC 144A <sup>(c)</sup> Organon Finance 1 LLC 144A <sup>(c)</sup>	USD USD	4.125% 5.125%	30/04/2028 30/04/2031	201,300	0.07 0.07
	Outfront Media Capital LLC Via Outfront Media Capital Corp.	USD	5.000%	15/08/2027	113,850	0.04
	Outfront Media Capital LLC Via Outfront Media Capital Corp.	USD	4.250%	15/01/2029	49,563	0.04
	Outfront Media Capital LLC Via Outfront Media Capital Corp. 144A <sup>(c)</sup>	USD	4.625%	15/03/2030	183,457	0.07
100,000	Owens-Brockway Glass Container, Inc.	USD	5.875%	15/08/2023	107,875	0.04
115,000	Pactiv LLC	USD	8.375%	15/04/2027	132,681	0.05
	Park River Holdings, Inc.	USD	5.625%	01/02/2029	33,600	0.01
	Pattern Energy Operations LP Via Pattern Energy Operations, Inc.	USD	4.500%	15/08/2028	169,942	0.06
	PennyMac Financial Services, Inc.	USD	5.375%	15/10/2025	169,200	0.06
97,000	PennyMac Financial Services, Inc.	USD	4.250%	15/02/2029	94,333	0.03

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)			<u> </u>		
United States – (C	· ·					
•	Penske Automotive Group, Inc.	USD	3.750%	15/06/2029	205,020	0.07
219,000	Performance Food Group, Inc.	USD	5.500%	15/10/2027	229,779	0.08
	Pike Corp.	USD	5.500%	01/09/2028	56,513	0.02
	Pike Corp. 144A <sup>(c)</sup>	USD	5.500%	01/09/2028	321,607	0.12
	Playtika Holding Corp.	USD	4.250%	15/03/2029	112,860	0.04
	Post Holdings, Inc. Presidio Holdings, Inc.	USD USD	4.625% 8.250%	15/04/2030 01/02/2028	533,986 130,007	0.19 0.05
	Prestige Brands, Inc.	USD	3.750%	01/04/2031	86,344	0.03
	Prime Security Services Borrower LLC Via Prime Finance, Inc.	USD	5.250%	15/04/2024	107,000	0.04
	Prudential Financial, Inc. (d)	USD	5.625%	15/06/2043	162,535	0.06
79,000	PTC, Inc.	USD	3.625%	15/02/2025	81,173	0.03
85,000	Quicken Loans LLC Via Quicken Loans Co-Issuer, Inc.	USD	3.875%	01/03/2031	83,537	0.03
	Radiate Holdco LLC Via Radiate Finance, Inc.	USD	6.500%	15/09/2028	47,380	0.02
	Rayonier AM Products, Inc.	USD	7.625%	15/01/2026	12,420	0.00
	Real Hero Merger Sub 2, Inc.	USD	6.250%	01/02/2029	20,650	0.01
	Real Hero Merger Sub 2, Inc. 144A <sup>(c)</sup>	USD USD	6.250% 4.875%	01/02/2029	132,160	0.05 0.07
	Realogy Group LLC Via Realogy Co-Issuer Corp. Realogy Group LLC Via Realogy Co-Issuer Corp.	USD	4.675% 7.625%	01/06/2023 15/06/2025	183,312 22,776	0.07
	Realogy Group LLC Via Realogy Co-Issuer Corp.	USD	5.750%	15/01/2029	99,513	0.04
	Renewable Energy Group, Inc. 144A <sup>(c)</sup>	USD	5.875%	01/06/2028	94,050	0.03
	Rent-A-Center, Inc.	USD	6.375%	15/02/2029	48,234	0.02
	Rent-A-Center, Inc. 144A <sup>(c)</sup>	USD	6.375%	15/02/2029	143,631	0.05
	Resideo Funding, Inc.	USD	6.125%	01/11/2026	135,084	0.05
56,000	Reynolds Group Issuer, Inc. Via Reynolds Group Issuer LLC Via Reynolds					
	Group Issuer Lu	USD	4.000%	15/10/2027	55,020	0.02
	Sabine Pass Liquefaction LLC	USD	4.200%	15/03/2028	313,902	0.11
	Sabre GLBL, Inc.	USD	9.250%	15/04/2025	186,825	0.07
	SBA Communications Corp.	USD	3.875%	15/02/2027	66,950	0.02
	SBA Communications Corp. Scientific Games International, Inc.	USD USD	3.125% 8.250%	01/02/2029 15/03/2026	106,288 118,525	0.04 0.04
	Scotts Miracle-Gro Co.	USD	4.000%	01/04/2031	304,697	0.04
	Scripps Escrow II, Inc.	USD	5.375%	15/01/2031	55,000	0.02
	Scripps Escrow II, Inc. 144A <sup>(c)</sup>	USD	5.375%	15/01/2031	389,000	0.14
	Sealed Air Corp.	USD	4.000%	01/12/2027	53,000	0.02
101,000	Sealed Air Corp. 144A <sup>(c)</sup>	USD	6.875%	15/07/2033	128,649	0.05
156,000	SeaWorld Parks & Entertainment, Inc.	USD	9.500%	01/08/2025	168,870	0.06
	SeaWorld Parks & Entertainment, Inc. 144A <sup>(c)</sup>	USD	9.500%	01/08/2025	146,137	0.05
	SEG Holding LLC Via SEG Finance Corp.	USD	5.625%	15/10/2028	31,425	0.01
	Select Medical Corp.	USD	6.250%	15/08/2026	117,799	0.04
	Sempra Energy <sup>(d)</sup> Sensata Technologies, Inc.	USD USD	4.875% 3.750%	Perp. 15/02/2031	117,329 176,175	0.04 0.06
	Sensata Technologies, Inc. Sensata Technologies, Inc. 144A <sup>(c)</sup>	USD	3.750%	15/02/2031	324,945	0.12
	Sinclair Television Group, Inc.	USD	5.125%	15/02/2027	150,000	0.05
	Sirius XM Radio, Inc.	USD	4.625%	15/07/2024	173,931	0.06
322,000	Sirius XM Radio, Inc. 144A <sup>(c)</sup>	USD	4.625%	15/07/2024	329,446	0.12
249,000	Six Flags Entertainment Corp.	USD	5.500%	15/04/2027	258,960	0.09
100,000	Skyworks Solutions, Inc.	USD	3.000%	01/06/2031	101,429	0.04
	Specialty Building Products Holdings LLC Via SBP Finance Corp.	USD	6.375%	30/09/2026	142,460	0.05
	Sprint Capital Corp.	USD	8.750%	15/03/2032	488,976	0.18
	Sprint Communications, Inc.	USD	11.500%	15/11/2021	57,578	0.02
	Sprint Communications, Inc.	USD USD	6.000%	15/11/2022 15/09/2023	159,937	0.06
	Sprint Corp. Square, Inc. 144A <sup>(c)</sup>	USD	7.875% 3.500%	01/06/2031	85,219 841,185	0.03 0.30
	SRS Distribution, Inc. 144A <sup>(c)</sup>	USD	6.125%	01/07/2029	445,311	0.16
	Standard Industries, Inc.	USD	5.000%	15/02/2027	103,617	0.04
	Starwood Property Trust, Inc.	USD	4.750%	15/03/2025	130,625	0.05
	Station Casinos LLC	USD	4.500%	15/02/2028	85,050	0.03
170,000	Suburban Propane Partners LP Via Suburban Energy Finance Corp. 144A <sup>(c)</sup>	USD	5.000%	01/06/2031	172,125	0.06
65,000	Sunoco LP Via Sunoco Finance Corp.	USD	4.500%	15/05/2029	64,594	0.02
	Tallgrass Energy Partners LP Via Tallgrass Energy Finance Corp.	USD	5.500%	15/09/2024	66,990	0.02
	Tallgrass Energy Partners LP Via Tallgrass Energy Finance Corp.	USD	6.000%	31/12/2030	56,100	0.02
	Tallgrass Energy Partners LP Via Tallgrass Energy Finance Corp. 144A <sup>(c)</sup>	USD	5.500%	15/09/2024	243,600	0.09
	Targa Resources Partners LP Via Targa Resources Partners Finance Corp.	USD	4.875%	01/02/2031	67,356	0.02
205,000	Targa Resources Partners LP Via Targa Resources Partners Finance Corp. Targa Resources Partners LP Via Targa Resources Partners Finance Corp.	USD	4.000%	15/01/2032	178,650	0.06
	144A <sup>(c)</sup>	USD	4.000%	15/01/2032	203,462	0.07
63,000	Taylor Morrison Communities, Inc.	USD	5.125%	01/08/2030	67,725	0.02
	TEGNA, Inc.	USD	4.625%	15/03/2028	126,229	0.05
	Tenet Healthcare Corp.	USD	6.250%	01/02/2027	26,219	0.01
	Tenet Healthcare Corp. 144A <sup>(c)</sup>	USD	4.250%	01/06/2029	520,975	0.19
364,000	T-Mobile USA, Inc.	USD	2.625%	15/02/2029	353,370	0.13

Holdings Bonds – (Contin					Market Value	Shareholders'
Panda (Cantis	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bolius – (Collul	nued)					
United States – (C						
	T-Mobile USA, Inc.	USD	2.875%	15/02/2031	67,812	0.02
	Townsquare Media, Inc.	USD	6.875%	01/02/2026	88,725	0.03
	Townsquare Media, Inc. 144A <sup>(c)</sup> TransDigm, Inc.	USD USD	6.875% 4.625%	01/02/2026 15/01/2029	232,375 358,292	0.08 0.13
	TransDigm, Inc. 144A <sup>(c)</sup>	USD	4.875%	01/05/2029	487,825	0.13
	Travel & Leisure Co.	USD	6.625%	31/07/2026	24,017	0.01
	TriMas Corp.	USD	4.125%	15/04/2029	201,250	0.07
	Truist Financial Corp.—Series Q <sup>(d)</sup>	USD	5.100%	Perp.	82,897	0.03
46,000	TTM Technologies, Inc.	USD	4.000%	01/03/2029	45,770	0.02
175,000	Twitter, Inc.	USD	3.875%	15/12/2027	184,625	0.07
100,000	Uber Technologies, Inc.	USD	7.500%	15/05/2025	108,250	0.04
	Uber Technologies, Inc.	USD	6.250%	15/01/2028	156,962	0.06
	Uber Technologies, Inc. 144A <sup>(c)</sup>	USD	6.250%	15/01/2028	218,665	0.08
	Unisys Corp.	USD	6.875%	01/11/2027	43,800	0.02
	United Airlines, Inc. 144A <sup>(c)</sup>	USD	4.375%	15/04/2026	145,600	0.05
	United Airlines, Inc. 144A <sup>(c)</sup>	USD	4.625%	15/04/2029	187,200	0.07
	United Natural Foods, Inc.	USD	6.750%	15/10/2028	62,350	0.02
	United States Treasury Bill	USD	0.000%	08/07/2021	499,997	0.18
	United States Treasury Bill	USD	0.000%	22/07/2021	1,000,004	0.36
	United States Treasury Bill	USD	0.011%	26/08/2021	999,982	0.36
	United States Treasury Bill - WI Post Auction	USD	0.008%	05/08/2021 01/12/2027	1,199,984	0.43
	Univar Solutions USA, Inc. Universal Health Services, Inc.	USD	5.125%		177,872	0.06
	·	USD USD	5.000%	01/06/2026	103,005	0.04 0.03
	Urban One, Inc. US Foods, Inc.	USD	7.375% 4.750%	01/02/2028 15/02/2029	85,100 200,497	0.03
	USA Compression Partners LP Via USA Compression Finance Corp.	USD	6.875%	01/04/2026	367,672	0.07
	Utah Acquisition Sub, Inc.	USD	3.950%	15/06/2026	110.627	0.13
	Valvoline, Inc.	USD	4.250%	15/02/2030	51,438	0.02
	Valvoline, Inc.	USD	3.625%	15/06/2031	38,800	0.01
	VeriSign, Inc.	USD	5.250%	01/04/2025	141,951	0.05
	Verizon Communications, Inc.	USD	4.016%	03/12/2029	735,358	0.26
	VICI Properties LP Via VICI Note Co., Inc.	USD	3.500%	15/02/2025	76,688	0.03
	Vistra Operations Co., LLC 144A <sup>(c)</sup>	USD	4.375%	01/05/2029	923,450	0.33
	Waste Pro USA, Inc. 144A <sup>(c)</sup>	USD	5.500%	15/02/2026	790,500	0.28
47,000	WESCO Distribution, Inc.	USD	7.250%	15/06/2028	52,229	0.02
	Williams Scotsman International, Inc.	USD	4.625%	15/08/2028	36,006	0.01
145,000	Wolverine Escrow LLC	USD	8.500%	15/11/2024	143,550	0.05
129,000	WR Grace & Co-Conn	USD	4.875%	15/06/2027	135,970	0.05
75,000	Xerox Holdings Corp.	USD	5.000%	15/08/2025	78,938	0.03
50,000	Xerox Holdings Corp.	USD	5.500%	15/08/2028	51,875	0.02
2,000	Yum! Brands, Inc.	USD	7.750%	01/04/2025	2,183	0.00
198,000	Yum! Brands, Inc.	USD	4.750%	15/01/2030	211,860	0.08
75,000	ZoomInfo Technologies LLC Via ZoomInfo Finance Corp.	USD	3.875%	01/02/2029	73,406	0.03
		-			80,208,688	28.82
TOTAL DONDS						
TOTAL BONDS (cost USD 91,541	1,407)				92,772,372	33.34
-	Asset Backed Obligations – 0.02%					
Cayman Islands 60,000	Catalent Pharma Solutions, Inc. (d)	USD	1.609%	18/03/2034	57,750	0.02
TOTAL NON-AGE	ENCIES ASSET BACKED OBLIGATIONS					
(cost USD 60,000	0)				57,750	0.02
Holdings	Security Description	Currency	Interest Rate		Market Value USD	% of Shareholders' Equity
Preferred Stock	ss – 0.03%					
United States						
3,746	Delphi Financial Group, Inc.—Preferred <sup>(d)</sup>	USD	3.443%		83,817	0.03
TOTAL PREFERI (cost USD 83,349					83,817	0.03
TOTAL TRANSFE (cost USD 91,684	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET				92,913,939	33.39

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Other Transf Bonds – 1.09 Canada	ferable Securities 9%					
	000 Bausch Health Cos., Inc.	USD	5.250%	30/01/2030	46,235	0.02
60,0	OO0 GFL Environmental, Inc.	USD	5.125%	15/12/2026	63,150	0.02
					109,385	0.04
Cayman Islan	ds 343 Noble Finance Co.	USD	11.000%	15/02/2028	32,619	0.01
Liberia						
	000 Royal Caribbean Cruises Ltd.	USD	5.500%	01/04/2028	116,463	0.04
United States 325.0	000 Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup>	USD	6.000%	01/06/2029	329,062	0.12
16,0	•	USD	6.125%	01/12/2028	16,380	0.01
175,0	000 Beacon Roofing Supply, Inc. 144A <sup>(c)</sup>	USD	4.125%	15/05/2029	173,906	0.06
	000 CCO Holdings LLC Via CCO Holdings Capital Corp.—Series DEC	USD	4.750%	01/03/2030	93,375	0.03
	OOO Compass Group Diversified Holdings LLC 144A <sup>(c)</sup>	USD	5.250%	15/04/2029	324,690	0.12
	000 Element Solutions, Inc.	USD	3.875%	01/09/2028	45,000	0.02
	000 Glencore Funding LLC 144A <sup>(c)</sup>	USD	2.850%	27/04/2031	453,767	0.16
	000 Graphic Packaging International LLC	USD	3.500%	15/03/2028	19,950	0.01
115,0	000 Hilcorp Energy I LP Via Hilcorp Finance Co.	USD	6.000%	01/02/2031	119,313	0.04
145,0		USD	9.000%	01/02/2025	148,469	0.05
	O00 PennyMac Financial Services, Inc. 144A <sup>(c)</sup>	USD	5.375%	15/10/2025	176,603	0.06
	000 Playtika Holding Corp. 144A <sup>(c)</sup>	USD	4.250%	15/03/2029	591,030	0.21
177,0		USD	8.875%	15/12/2027	190,717	0.07
95,0	000 Wheel Pros, Inc. 144A <sup>(c)</sup>	USD	6.500%	15/05/2029	95,178	0.04
					2,777,440	1.00
TOTAL BOND (cost USD 3,0					3,035,907	1.09
TOTAL OTHE (cost USD 3,0	R TRANSFERABLE SECURITIES 026,033)				3,035,907	1.09
MARKET VAL	LUE OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost USD 22	4,204,257)				235,008,258	84.45
Futures Con	stracts – 0.76%					
Number of				Commitment Market Value	Unrealised Gain	% of Shareholders'
Contracts	Security Description			USD	USD	Equity
1	CAD Canadian Government Bond 10YR Futures 21/09/2021		Long	119,436	455	0.00
	EUR					
388	Euro STOXX 50 Index Futures 18/06/2021		Long	19,220,703	928,308	0.33
2	GBP UK Long Gilt Bond Futures 28/09/2021		Long	360,103	750	0.00
	USD					
14	E-Mini S&P 500 Index Futures 18/06/2021		Long	2,946,720	32,620	0.01
136	E-Mini S&P 500 Index Futures 18/06/2021		Long	28,625,280	1,087,566	0.39
27	Mini-Russell 2000 Index Futures 18/06/2021		Long	3,075,975	25,737	0.01
236	US Treasury Notes 10YR Futures 21/09/2021		Long	31,118,812	29,500	0.01
(91)	US Treasury Notes 10YR Futures 21/09/2021		Short	(11,999,203)	15,282	0.01
29	US Treasury Notes 2YR Futures 30/09/2021		Long	6,400,844	393	0.00
				60,168,428	1,191,098	0.43
UNREALISED	GAIN ON FUTURES CONTRACTS				2,120,611	0.76
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	EUR		Lana	202.25	(F 00F)	/0.00
3	German Federal Republic Bonds 10YR Futures 08/06/2021		Long	620,331	(5,085)	(0.00)
3 4			Long Long	620,331 545,257	(5,085) (267)	(0.00) (0.00)
	German Federal Republic Bonds 10YR Futures 08/06/2021		-			, ,

Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders Equity
	USD						
24	US Treasury Notes 5YR Future			Long	2,971,688	(818)	(0.00
16	US Treasury Ultra Long Bond		0024	Long	2,960,500	(788)	(0.00
(77)	US Treasury Ultra Long Notes	10 YR Futures 21/09/2	2021	Short	(11,152,969)	(14,918)	(0.00)
					(5,220,781)	(16,524)	(0.00)
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(21,876)	(0.00)
Forward Cur	rency Contracts – (0.12%	b)				Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	/ Gain	Shareholders Equity
USD	579,541	AUD	751,557		01/06/202	1 352	0.00
USD	1,260,321	JPY	137,478,381		10/06/2021	1 10,505	0.0
USD	9,916,083	GBP	6,982,817		05/08/202		0.0
USD	6,299,876	CHF	5,663,282		09/08/202		0.00
USD USD	693,690 581,741	TWD AUD	18,977,000 751,557		12/08/202 <sup>-</sup> 20/08/202 <sup>-</sup>		0.00
	GAIN ON FORWARD CUR				20/00/202	49,365	0.02
UNKEALISED	GAIN ON FORWARD COR	RENCT CONTRAC	13				
	A		A		Maturite	Unrealised	% 0
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholders Equity
USD	23,273,185	EUR	19,426,457		25/06/202	(370,464)	(0.14
USD	1,346,659 1,033,204	SEK SGD	11,228,778 1,376,130		04/08/202 <sup>-</sup> 13/08/202 <sup>-</sup>	( ' '	(0.00)
LICD							(0.00
USD LINREALISED						. ,	(0.14)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRAC	TS			(381,375)	(0.14)
UNREALISED	LOSS ON FORWARD CUR	RENCY CONTRAC	TTS 09%			(381,375) Unrealised	(0.14) % of
UNREALISED Share Class	LOSS ON FORWARD CUR	RENCY CONTRAC	TS		Maturity Date	(381,375) Unrealised	% of
UNREALISED Share Class Currency	LOSS ON FORWARD CUR Specific Forward Curren	RENCY CONTRAC cy Contracts – 0.	CTS 09% Amount		Maturity	(381,375)  Unrealised Gain USD	% of Shareholders Equity
UNREALISED Share Class Currency EUR	LOSS ON FORWARD CUR Specific Forward Curren Amount Bought	RENCY CONTRAC cy Contracts – 0.	Amount Sold		Maturit Date	(381,375)  Unrealised ( Gain USD 198,616	<u> </u>
UNREALISED Share Class Currency EUR GBP SGD	LOSS ON FORWARD CUR Specific Forward Curren Amount Bought 18,404,106 9,127,854 420,000	cy Contracts – 0.  Currency  USD USD USD	Amount Sold  22,196,857 12,733,810 313,679		Maturity Date 16/06/202 16/06/202 16/06/202	(381,375)  Unrealised ( Gain USD 1 198,616 1 186,873 1 3,601	% of Shareholders' Equity 0.08 0.06 0.00
UNREALISED Share Class Currency EUR GBP SGD	LOSS ON FORWARD CUR Specific Forward Curren Amount Bought 18,404,106 9,127,854	cy Contracts – 0.  Currency  USD USD	Amount Sold  22,196,857 12,733,810		Maturity Date 16/06/202 16/06/202	(381,375)  Unrealised ( Gain USD 1 198,616 1 186,873 1 3,601	% of Shareholders' Equity 0.08 0.06
UNREALISED Share Class Currency EUR GBP SGD USD	LOSS ON FORWARD CUR Specific Forward Curren Amount Bought 18,404,106 9,127,854 420,000 176,132	cy Contracts – 0.  Currency  USD USD USD AUD	Amount Sold  22,196,857 12,733,810 313,679	DSES	Maturity Date 16/06/202 16/06/202 16/06/202	(381,375)  Unrealised ( Gain USD 1 198,616 1 186,873 1 3,601	% of Shareholders' Equity 0.08 0.06 0.00
UNREALISED Share Class Currency EUR GBP SGD USD UNREALISED	LOSS ON FORWARD CUR Specific Forward Curren  Amount Bought  18,404,106 9,127,854 420,000 176,132  GAIN ON FORWARD CUR	Currency USD USD USD USD AUD RENCY CONTRAC	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPC  Amount	oses	Maturity Date 16/06/202* 16/06/202* 16/06/202* Maturity	Unrealised Gain USD 198,616 186,873 3,495 392,585 Unrealised Loss	% of Shareholders Equity  0.08 0.00 0.00 0.00 0.14
UNREALISED Share Class Currency EUR GBP SGD USD UNREALISED Currency	LOSS ON FORWARD CUR Specific Forward Curren  Amount Bought  18,404,106 9,127,854 420,000 176,132  GAIN ON FORWARD CUR  Amount Bought	Currency USD USD USD AUD RENCY CONTRAC	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold	oses	Maturity Date 16/06/202- 16/06/202- 16/06/202- Maturity Date	(381,375)  Unrealised Gain USD  1 198,616 1 186,873 1 3,601 1 3,495 392,585  Unrealised Loss USD	% of Shareholders' Equity  0.08 0.00 0.00 0.00 0.14 % of Shareholders' Equity
Currency EUR GBP SGD USD UNREALISED Currency	LOSS ON FORWARD CUR Specific Forward Curren  Amount Bought  18,404,106 9,127,854 420,000 176,132  GAIN ON FORWARD CUR  Amount Bought  27,072,000	Currency USD USD USD AUD RENCY CONTRAC  Currency USD USD USD USD USD USD USD USD USD USD	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold  21,003,121	DSES	Maturity Date  16/06/202* 16/06/202* 16/06/202*  Maturity Date  16/06/202*	(381,375)  Unrealised Gain USD 1 198,616 1 186,873 3,601 1 3,495 392,585  Unrealised Loss USD 1 (138,803)	% of Shareholders' Equity  0.08 0.06 0.00 0.00 0.14  % of Shareholders' Equity  (0.05)
Currency EUR GBP SGD UNREALISED  Currency  AUD USD	LOSS ON FORWARD CUR Specific Forward Curren  Amount Bought  18,404,106 9,127,854 420,000 176,132  GAIN ON FORWARD CUR  Amount Bought	Currency USD USD USD AUD RENCY CONTRAC	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold	DSES	Maturity Date 16/06/202- 16/06/202- 16/06/202- Maturity Date	(381,375)  Unrealised Gain USD 1 198,616 1 186,873 3,495 392,585  Unrealised Loss USD 1 (138,803) 1 (138,803) 1 (6,878)	% of Shareholders Equity 0.08 0.00 0.00 0.00 0.14
Currency EUR GBP SGD USD Currency  Currency  AUD USD USD	LOSS ON FORWARD CUR Specific Forward Curren  Amount Bought  18,404,106 9,127,854 420,000 176,132  GAIN ON FORWARD CUR  Amount Bought  27,072,000 368,235 65,113	Currency USD USD AUD RENCY CONTRAC  Currency USD GBP SGD	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000		Maturity Date  16/06/202* 16/06/202* 16/06/202*  Maturity Date  16/06/202*	(381,375)  Unrealised Gain USD 1 198,616 1 186,873 3,495 392,585  Unrealised Loss USD 1 (138,803) 1 (138,803) 1 (6,878)	% o' Shareholders Equity 0.08 0.00 0.00 0.01  Shareholders Equity (0.05 (0.00 (0.00
UNREALISED Share Class Currency EUR GBP SGD USD UNREALISED Currency AUD USD USD UND UND USD UNREALISED	LOSS ON FORWARD CUR Specific Forward Curren  Amount Bought  18,404,106 9,127,854 420,000 176,132  GAIN ON FORWARD CUR  Amount Bought  27,072,000 368,235 65,113  LOSS ON FORWARD CUR	Currency USD USD AUD RENCY CONTRAC  Currency USD GBP SGD	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000 87,000		Maturity Date  16/06/202* 16/06/202* 16/06/202*  Maturity Date  16/06/202*	(381,375)  Unrealised Gain USD 1 198,616 1 186,873 1 3,601 1 3,495 392,585  Unrealised Loss USD 1 (138,803) 1 (6,878) 1 (610)	% o Shareholders Equity 0.00 0.00 0.00 0.00 Shareholders Equity (0.05 0.00 0.00 0.00 0.00 0.00 0.00 0.0
Currency EUR GBP SGD USD Currency  Currency  AUD USD USD	LOSS ON FORWARD CUR Specific Forward Curren  Amount Bought  18,404,106 9,127,854 420,000 176,132  GAIN ON FORWARD CUR  Amount Bought  27,072,000 368,235 65,113  LOSS ON FORWARD CUR	Currency USD USD AUD RENCY CONTRAC  Currency USD GBP SGD	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000 87,000		Maturity Date  16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202:	(381,375)  Unrealised Gain USD 1 198,616 1 186,873 1 3,601 1 3,495 392,585  Unrealised Loss USD 1 (138,803) 1 (6,878) 1 (610)	% of Shareholders
UNREALISED Share Class Currency EUR GBP SGD USD UNREALISED Currency AUD USD USD UNREALISED	LOSS ON FORWARD CUR Specific Forward Curren  Amount Bought  18,404,106 9,127,854 420,000 176,132  GAIN ON FORWARD CUR  Amount Bought  27,072,000 368,235 65,113  LOSS ON FORWARD CUR	Currency USD USD AUD RENCY CONTRAC  Currency USD GBP SGD	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000 87,000		Maturity Date  16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202:	(381,375)  Unrealised Gain USD 198,616 198,616 186,873 3,601 3,495 392,585  Unrealised Loss USD (138,803) (6,878) (6,878) (610) (146,291)	% o Shareholders Equity 0.00 0.00 0.00 0.00 Shareholders Equity 0.005 0.00 0.00 0.00 0.00 0.00 0.00 0.
Currency EUR EUR EUR EUR UNREALISED  Currency  AUD USD UNREALISED  UNREALISED  Options – (0.	LOSS ON FORWARD CUR  Specific Forward Curren  Amount Bought  18,404,106 9,127,854 420,000 176,132  GAIN ON FORWARD CUR  Amount Bought  27,072,000 368,235 65,113  LOSS ON FORWARD CUR  13%)  Security Description Written Options	Currency USD USD AUD RENCY CONTRAC  Currency USD GBP SGD	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000 87,000		Maturity Date  16/06/202* 16/06/202* 16/06/202* 16/06/202*  Maturity Date  16/06/202* 16/06/202* 16/06/202*  Unrealised Gain/(Loss)	(381,375)  Unrealised Gain USD 1 198,616 1 186,873 3,601 1 3,495 392,585  Unrealised Loss USD 1 (138,803) 1 (6,878) 1 (610) (146,291)	% o Shareholders Equity 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.
UNREALISED  Currency  EUR GBP SGD USD  UNREALISED  Currency  AUD USD USD  UNREALISED  Options – (0.	LOSS ON FORWARD CUR  Specific Forward Curren  Amount Bought  18,404,106 9,127,854 420,000 176,132  GAIN ON FORWARD CUR  Amount Bought  27,072,000 368,235 65,113  LOSS ON FORWARD CUR  13%)  Security Description Written Options EUR	Currency USD AUD  RENCY CONTRAC  Currency USD GBP SGD  RENCY CONTRAC	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000 87,000  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000 87,000	DSES	Maturity Date  16/06/202* 16/06/202* 16/06/202*  Maturity Date  16/06/202* 16/06/202* 16/06/202* 16/06/202*  Unrealised Gain/(Loss) USD	(381,375)  Unrealised Gain USD  1 198,616 1 186,873 1 3,601 3,495 392,585  Unrealised Loss 9 USD 1 (138,803) 1 (6,878) 1 (610) (146,291)  Market Value USD	% o Shareholders Equity 0.00 0.00 0.00 0.01  Shareholders Equity (0.05 (0.00 (0.00 0.00  \$\frac{\partial 0.00}{\partial 0.00}\$  \$\frac{\partial 0.00}{\partial 0.00}\$  \$\frac{\partial 0.00}{\partial 0.00}\$  \$\frac{\partial 0.00}{\partial 0.00}\$  Shareholders Equity
UNREALISED Share Class Currency EUR GBP SGD USD UNREALISED UNREALISED UND UNREALISED UND UND UND UND UND UND UND UND UND UN	LOSS ON FORWARD CUR  Specific Forward Curren	Currency USD USD AUD  RENCY CONTRAC  Currency  USD AUD  RENCY CONTRAC  Currency  USD GBP SGD  RENCY CONTRAC	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000 87,000  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO	OSES Strike 4,025.00	Maturity Date  16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202:	(381,375)  Unrealised Gain Se USD  1 198,616 1 186,873 1 3,601 3,495 392,585  Unrealised Loss Se USD 1 (138,803) 1 (6,878) 1 (610) (146,291)  Market Value USD	% o Shareholders Equity 0.08 0.00 0.00 0.01 0.14  Shareholders Equity 0.05 0.00 0.00 0.00 0.00 0.00 0.00 0.0
UNREALISED  Share Class  Currency  EUR  GBP  SGD  UNREALISED  UNREALISED  UNREALISED  UND  UND  USD  USD  UNREALISED  Options — (0.  Holdings	LOSS ON FORWARD CUR  Specific Forward Curren	Currency USD USD USD USD AUD  RENCY CONTRAC  Currency  USD AUD  RENCY CONTRAC  Currency  USD GBP SGD RENCY CONTRAC	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000 87,000  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000 87,000	DSES	Maturity Date  16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202:	(381,375)  Unrealised Gain USD  1 198,616 1 186,873 1 3,601 1 3,495 392,585  Unrealised Loss 2 USD (138,803) 1 (6,878) 1 (610) (146,291)  (59,909) (16,527)	% o Shareholders Equity 0.08 0.00 0.00 0.01 Shareholders Equity 0.05 % o Shareholders Equity (0.05
Currency EUR GBP SGD UNREALISED  Currency  AUD UNREALISED  UNREALISED  Options – (0.  Holdings	LOSS ON FORWARD CUR  Specific Forward Curren	RENCY CONTRAC  Currency  USD USD USD AUD  RENCY CONTRAC  Currency  USD GBP SGD  RENCY CONTRAC	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000 87,000  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  Expires 28/05/2021 Expires 04/06/2021	Strike 4,025.00 Strike 4,100.00	Maturity Date  16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202:	(381,375)  Unrealised Gain Se USD  1 198,616 1 186,873 1 3,601 3,495 392,585  Unrealised Loss Se USD 1 (138,803) 1 (6,878) 1 (610) (146,291)  Market Value USD	% o Shareholders Equity 0.00 0.00 0.00 0.01  % o Shareholders Equity (0.05 (0.00 (0.00  \$ to \$ to \$ to \$ to \$ to \$ to \$ to \$ t
Currency EUR GBP SGD UNREALISED  Currency  AUD UNREALISED  UNREALISED  Options – (0.  Holdings	Amount Bought	RENCY CONTRAC  Currency  USD USD USD AUD  RENCY CONTRAC  Currency  USD GBP SGD  RENCY CONTRAC	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000 87,000  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  Expires 28/05/2021 Expires 04/06/2021 Expires 18/06/2021	Strike 4,025.00 Strike 4,100.00 Strike 4,100.00	Maturity Date  16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202:	(381,375)  Unrealised Gain Se USD  1 198,616 1 186,873 1 3,601 3,495 392,585  Unrealised Loss 6 USS 1 (138,803) 1 (6,878) 1 (610) (146,291)  Market Value USD  (59,909) (16,527) (60,263) (39,416)	% o Shareholders Equity  0.08 0.00 0.00 0.01  Shareholders Equity  (0.05  Shareholders Equity  (0.05  (0.00 0.00 0.00 0.00 0.00 0.00
Currency EUR GBP SGD UNREALISED  Currency  AUD USD UNREALISED  Options – (0.  Holdings	Amount Bought	RENCY CONTRAC  Currency  USD USD USD AUD  RENCY CONTRAC  Currency  USD GBP SGD  RENCY CONTRAC	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000 87,000  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  Expires 28/05/2021 Expires 04/06/2021 Expires 18/06/2021	Strike 4,025.00 Strike 4,100.00 Strike 4,100.00	Maturity Date  16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202:	(381,375)  Unrealised Gain 198,616 198,6873 13,601 13,495 392,585  Unrealised Loss USD (138,803) (6,878) (610) (146,291)  Market Value USD	% o Shareholders Equity 0.00 0.00 0.01 0.14 % o Shareholders Equity (0.05 (0.00 (0.00 Shareholders Equity (0.05 (0.00 (0
UNREALISED Share Class Currency EUR GBP SGD USD UNREALISED UNREALISED USD UNREALISED USD UNREALISED (1,4,4,1,4,4,4,4,4,4,4,4,4,4,4,4,4,4,4,4	Amount Bought	RENCY CONTRAC  Currency  USD USD USD AUD  RENCY CONTRAC  Currency  USD GBP SGD  RENCY CONTRAC	Amount Sold  22,196,857 12,733,810 313,679 224,000  TS HELD FOR HEDGING PURPO  Amount Sold  21,003,121 265,000 87,000  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  ETS HELD FOR HEDGING PURPO  Expires 28/05/2021 Expires 04/06/2021 Expires 18/06/2021	Strike 4,025.00 Strike 4,100.00 Strike 4,100.00	Maturity Date  16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202: 16/06/202:	(381,375)  Unrealised Gain Se USD  1 198,616 1 186,873 1 3,601 3,495 392,585  Unrealised Loss 6 USS 1 (138,803) 1 (6,878) 1 (610) (146,291)  Market Value USD  (59,909) (16,527) (60,263) (39,416)	% o Shareholders Equity  0.00 0.00 0.01 0.01 Shareholders Equity  0.05 % o Shareholders Equity  (0.05  % o Shareholders Equity  (0.02 (0.01 (0.02 (0.01 (0.02 (0.01

Holdings	Security Description			Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Written Options – (Continued) USD – (Continued)					
(2,400)	Call S&P 500 Index	Expires 16/06/2021	Strike 4,225.00	(41,138)	(87,840)	(0.03)
(2,400)	Call S&P 500 Index	Expires 23/06/2021	Strike 4,275.00	1,953	(55,560)	(0.02)
			_	32,602	(179,520)	(0.07)
TOTAL WRITTEN (cost USD (373,277					(355,635)	(0.13)
TOTAL OPTIONS (cost USD (373,277	7))				(355,635)	(0.13)
Swap Contracts -	- 0.00%					
Net Local					Unrealised Gain	% of Shareholders'
Notional						

Floating (Transocean, Inc.)

SHAREHOLDERS' EQUITY	278,275,625	100.00
TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 224,204,257)	235,008,258	84.45
Unrealised gain on futures contracts	2,120,611	0.76
Unrealised loss on futures contracts	(21,876)	(0.00)
Unrealised gain on forward currency contracts	49,365	0.02
Unrealised loss on forward currency contracts	(381,375)	(0.14)
Unrealised gain on forward currency contracts held for hedging purposes	392,585	0.14
Unrealised loss on forward currency contracts held for hedging purposes	(146,291)	(0.05)
Market value of written options (cost USD (373,277))	(355,635)	(0.13)
Unrealised gain on swap contracts	661	0.00
Other Assets and Liabilities	41,609,322	14.95

The Futures Commission Merchant was Credit Suisse Securities (USA) LLC.

The counterparties for forward currency contracts were Citibank N.A., Deutsche Bank AG, Morgan Stanley & Co., Inc., Standard Chartered Bank and State Street Bank & Trust.

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

Credit Default Swaps

Fixed 1.000%

UNREALISED GAIN ON CREDIT DEFAULT SWAPS

TOTAL UNREALISED GAIN ON SWAP CONTRACTS

The counterparty for swap contracts was Credit Suisse.

Options - (Continued)

35,000

(cost USD 223,830,980)

Shareholders' Equity

MARKET VALUE OF INVESTMENTS

OTHER ASSETS AND LIABILITIES

The maximum individual counterparty exposure as at 31 May 2021 is 0.76% of the NAV.

Unrealised

20/12/2022

661

661

661

236,666,303

41,609,322

278,275,625

0.00

0.00

0.00

85.05

14.95

100.00

USD

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

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

<sup>(</sup>c) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>d) Variable and floating coupon rates are those quoted as of 31 May 2021.

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

<sup>&</sup>lt;sup>(f)</sup> A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equit
Transferable se	curities admitted to an official exchange listing					
Bonds - 13.26%						
United States						
3,000,000	Beazer Homes USA, Inc.	USD	5.875%	15/10/2027	3,176,250	1.43
750,000	CalAtlantic Group, Inc.	USD	6.250%	15/12/2021	751,205	0.34
	M/I Homes, Inc.	USD	5.625%	01/08/2025	2,077,500	0.9
	Masco Corp.	USD	7.750%	01/08/2029	1,889,047	0.8
	Masco Corp.	USD	6.500%	15/08/2032	71,093	0.0
	MDC Holdings, Inc.	USD	3.850%	15/01/2030	2,150,000	0.9
	MDC Holdings, Inc.	USD	2.500%	15/01/2031	663,000	0.3
	Meritage Homes Corp.  MPT Operating Partnership LP Via MPT Finance Corp.	USD USD	5.125% 5.000%	06/06/2027 15/10/2027	2,260,000 1,057,680	1.0 0.4
	PulteGroup, Inc.	USD	7.875%	15/06/2032	4,267,500	1.9
	Toll Brothers Finance Corp.	USD	4.875%	15/11/2025	3,024,312	1.3
	Toll Brothers Finance Corp.	USD	3.800%	01/11/2029	3,208,017	1.4
	TRI Pointe Group, Inc. Via TRI Pointe Homes, Inc.	USD	5.875%	15/06/2024	3,222,625	1.4
	Tri Pointe Homes, Inc.	USD	5.250%	01/06/2027	1,178,375	0.5
	Tri Pointe Homes, Inc.	USD	5.700%	15/06/2028	568,700	0.2
					29,565,304	13.2
TOTAL BONDS					20,000,004	10.21
(cost USD 26,173	3,940)				29,565,304	13.2
					Mandant Value	% 0
Holdings	Security Description				Market Value USD	Shareholders Equit
Common Stock	s – 38.30%					
United States						
10,403	American Tower Corp.				2,668,369	1.20
33,906	Americold Realty Trust				1,284,698	0.58
	AvalonBay Communities, Inc.				3,646,621	1.6
	Camden Property Trust				3,339,463	1.5
	CoreSite Realty Corp.				1,219,717	0.5
	CubeSmart				2,564,803	1.1
	CyrusOne, Inc.				1,228,152	0.5
	DR Horton, Inc.				8,077,997	3.6
	Duke Realty Corp. EastGroup Properties, Inc.				1,915,853 1,953,160	0.8
	Equinix, Inc.				2,784,995	1.2
	Equity LifeStyle Properties, Inc.				2,612,054	1.1
	Essex Property Trust, Inc.				3,550,483	1.5
	Extra Space Storage, Inc.				1,703,253	0.7
	Gibraltar Industries, Inc.				1,578,355	0.7
	Highwoods Properties, Inc.				1,197,604	0.5
	Home Depot, Inc.				2,052,031	0.9
56,436	Invitation Homes, Inc.				2,032,825	0.9
85,428	Lennar Corp. "A"				8,424,055	3.7
	Life Storage, Inc.				2,021,806	0.9
	Martin Marietta Materials, Inc.				1,801,846	0.8
	Meritage Homes Corp.				1,248,801	0.5
	MGM Growth Properties LLC "A"				1,677,493	0.7
	NVR, Inc.				5,663,403	2.5
	Prologis, Inc.				5,022,270	2.2
	PulteGroup, Inc.				5,828,192 1,745,575	2.6
	RLJ Lodging Trust Ryman Hospitality Properties, Inc.				1,745,575	0.7 0.7
	Taylor Morrison Home Corp.				788,066	0.7
	Terreno Realty Corp.				1,089,487	0.4
	Toll Brothers, Inc.				2,993,403	1.3
.0,010					85,378,986	38.3
TOTAL COMMON	Letocke				00,070,000	30.31

						% of
Holdings	Security Description	Currency	Interest Rate		Market Value USD	Shareholders' Equity
Preferred Stock	s – 1.15%					
United States 100,000	Public Storage—Series E—Preferred	USD	4.900%		2,574,000	1.15
TOTAL PREFERF					2,574,000	1.15
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Mutual Funds –					030	Equity
Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(c)</sup>	)(d)			17,457,916	7.83
TOTAL MUTUAL (cost USD 17,457					17,457,916	7.83
TOTAL TRANSFE	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING ,367)				134,976,206	60.54
·	·					% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Transferable se Bonds – 23.23%	curities dealt in another regulated market					
Canada						
1,100,000	Brookfield Residential Properties, Inc. Via Brookfield Residential US Corp. 144A <sup>(e)</sup>	USD	6.250%	15/09/2027	1,164,625	0.52
2,531,000	Brookfield Residential Properties, Inc. Via Brookfield Residential US Corp.	03D	0.230 /6	13/09/2027	1,104,023	0.32
	144A <sup>(e)</sup>	USD	4.875%	15/02/2030	2,505,690	1.12
	GFL Environmental, Inc. 144A <sup>(e)</sup> Mattamy Group Corp. 144A <sup>(e)</sup>	USD USD	3.500%	01/09/2028	670,800	0.30
	Mattamy Group Corp. 144A <sup>(e)</sup>	USD	5.250% 4.625%	15/12/2027 01/03/2030	1,101,187 2,889,510	0.50 1.30
2,000,000	manany Group Co.p	002		0 1,00,2000	8,331,812	3.74
United States						
220,000	American Builders & Contractors Supply Co., Inc. 144A $^{(e)}$ ANGI Group LLC 144A $^{(e)}$	USD USD	3.875% 3.875%	15/11/2029 15/08/2028	667,111 216,700	0.30 0.10
2,000,000	Brookfield Property REIT, Inc. Via BPR Cumulus LLC Via BPR Nimbus LLC	HOD	F 7500/	45/05/0000	0.400.040	0.05
1 776 000	Via GGSI Sellco LL 144A <sup>(e)</sup> Builders FirstSource, Inc. 144A <sup>(e)</sup>	USD USD	5.750% 6.750%	15/05/2026 01/06/2027	2,108,640 1,903,650	0.95 0.85
	Builders FirstSource, Inc. 144A <sup>(e)</sup>	USD	5.000%	01/03/2027	4,084,194	1.83
	CalAtlantic Group, Inc.	USD	5.875%	15/11/2024	1,647,572	0.74
3,995,000	Core & Main LP 144A <sup>(e)</sup>	USD	6.125%	15/08/2025	4,092,378	1.84
	Cornerstone Building Brands, Inc. 144A <sup>(e)</sup>	USD	6.125%	15/01/2029	2,300,512	1.03
	Forterra Finance LLC Via FRTA Finance Corp. 144A <sup>(e)</sup>	USD	6.500%	15/07/2025	989,405	0.44
	Foundation Building Materials, Inc. 144A <sup>(e)</sup> Griffon Corp.	USD USD	6.000% 5.750%	01/03/2029 01/03/2028	216,150 1,005,004	0.10 0.45
	GYP Holdings III Corp. 144A <sup>(e)</sup>	USD	4.625%	01/05/2029	243,038	0.43
	H&E Equipment Services, Inc. 144A <sup>(e)</sup>	USD	3.875%	15/12/2028	429,981	0.19
1,487,000	Howard Hughes Corp. 144A <sup>(e)</sup>	USD	5.375%	01/08/2028	1,570,644	0.71
	Installed Building Products, Inc. 144A <sup>(e)</sup>	USD	5.750%	01/02/2028	790,312	0.36
	JELD-WEN, Inc. 144A <sup>(e)</sup>	USD	6.250%	15/05/2025	927,720	0.42
	JELD-WEN, Inc. 144A <sup>(e)</sup>	USD	4.625%	15/12/2025	2,036,665	0.91
	JELD-WEN, Inc. 144A <sup>(e)</sup> LBM Acquisition LLC 144A <sup>(e)</sup>	USD USD	4.875% 6.250%	15/12/2027 15/01/2029	1,149,500 270,963	0.52 0.12
	M/I Homes, Inc.	USD	4.950%	01/02/2028	526,250	0.12
1,000,000	4.3	USD	9.000%	01/04/2026	1,091,250	0.49
650,000	Nationstar Mortgage Holdings, Inc. 144A <sup>(e)</sup>	USD	6.000%	15/01/2027	674,375	0.30
	Office Properties Income Trust	USD	4.150%	01/02/2022	2,035,880	0.91
	Park River Holdings, Inc. 144A <sup>(e)</sup>	USD	5.625%	01/02/2029	1,012,800	0.45
	Realogy Group LLC Via Realogy Co-Issuer Corp. 144A <sup>(e)</sup> Realogy Group LLC Via Realogy Co-Issuer Corp. 144A <sup>(e)</sup>	USD USD	4.875% 7.625%	01/06/2023 15/06/2025	366,625 807,852	0.16 0.36
	Realogy Group LLC Via Realogy Co-Issuer Corp. 144A <sup>(e)</sup>	USD	9.375%	01/04/2027	1,848,000	0.83
2,028,000	Specialty Building Products Holdings LLC Via SBP Finance Corp. 144A <sup>(e)</sup>	USD	6.375%	30/09/2026	2,124,330	0.95
	SRS Distribution, Inc. 144A <sup>(e)</sup>	USD	6.125%	01/07/2029	177,516	0.08
	Standard Industries, Inc. 144A <sup>(e)</sup>	USD	4.750%	15/01/2028	3,327,984	1.49
1,727,000	Summit Materials LLC Via Summit Materials Finance Corp. 144A <sup>(e)</sup>	USD	5.250%	15/01/2029	1,830,620	0.82

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders Equity
Bonds – (Contir	nued)					
United States – (C	·					
416,000	VICI Properties LP Via VICI Note Co., Inc. 144A <sup>(e)</sup>	USD	3.500%	15/02/2025	425,360	0.19
540,000	Waste Pro USA, Inc. 144A <sup>(e)</sup>	USD	5.500%	15/02/2026	550,800	0.25
					43,449,781	19.49
TOTAL BONDS (cost USD 49,752	,935)				51,781,593	23.23
Agencies Asset	Backed Obligations – 1.96%					
United States	•					
210,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)(f)</sup>	USD	3.010%	25/08/2033	208,614	0.09
770,000	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(e)(f)</sup>	USD	5.206%	25/06/2050	809,056	0.3
	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(e)(f)</sup>	USD	3.842%	25/08/2050	952,863	0.43
	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(e)(f)</sup>	USD	3.256%	25/09/2050	59,994	0.03
2,068,000	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(e)(f)</sup>	USD	4.810%	25/10/2050	2,188,134	0.98
	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(e)(f)</sup>	USD	4.010%	25/11/2050	47,997	0.02
100,000	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(e)(f)</sup>	USD	3.010%	25/12/2050	100,431	0.0
					4,367,089	1.96
TOTAL AGENCIE (cost USD 4,268,8	S ASSET BACKED OBLIGATIONS 806)				4,367,089	1.96
Non-Agencies A	Asset Backed Obligations – 12.17%					
United States	-					
127,412	Alternative Loan Trust 2006-23CB "1A6"	USD	6.000%	25/08/2036	131,812	0.0
819,840	Alternative Loan Trust 2006-OA1 "2A1"(f)	USD	0.536%	20/03/2046	688,402	0.3
	Banc of America Funding 2006-H Trust "6A1"(f)	USD	0.496%	20/10/2036	490,833	0.22
	Bank 2017-BNK8 "D" 144A <sup>(e)</sup>	USD	2.600%	15/11/2050	107,076	0.0
	Bank 2018-BNK13 "D" 144A <sup>(e)</sup>	USD	3.000%	15/08/2061	414,643	0.19
100,000	Benchmark Mortgage Trust 2018-B1 "D" 144A <sup>(e)</sup>	USD	2.750%	15/01/2051	89,493	0.04
772,675	CHL Mortgage Pass-Through Trust 2006-HYB3 "2A1A"(f)	USD	3.147%	20/05/2036	758,975	0.34
1,250,415	CHL Mortgage Pass-Through Trust 2007-14 "A19"	USD	6.000%	25/09/2037	947,430	0.42
	Citigroup Commercial Mortgage Trust 2016-GC36 "C"(f)	USD	4.750%	10/02/2049	157,295	0.07
29,177	Connecticut Avenue Securities Trust 2019-R03 "1M2" 144A <sup>(e)(f)</sup>	USD	2.256%	25/09/2031	29,403	0.0
	Connecticut Avenue Securities Trust 2020-R01 "1M2" 144A <sup>(e)(f)</sup>	USD	2.156%	25/01/2040	96,959	0.04
	CSMC 2014-USA OA LLC "E" 144A <sup>(e)</sup>	USD	4.373%	15/09/2037	413,822	0.19
500,000	DBJPM 17-C6 Mortgage Trust "D" 144A <sup>(e)(t)</sup>	USD	3.227%	10/06/2050	468,933	0.21
	Fannie Mae Connecticut Avenue Securities 2014-C01 "M2"(f)	USD	4.506%	25/01/2024	218,175	0.10
500,000	Freddie Mac STACR Trust 2019-DNA3 "B1" 144A(e)(f)	USD	3.356%	25/07/2049	508,489	0.23
	GreenPoint Mortgage Funding Trust Series 2007-AR1 "3A2"(f)	USD	0.266%	25/02/2037	173,617	0.08
2,914,906	GSAMP Trust 2007-H1 "A2C" <sup>(f)</sup>	USD	0.406%	25/01/2047	1,988,165	0.89
	Impac Secured Assets Trust 2006-5 "1A1B"(f)	USD	0.306%	25/02/2037	215,465	0.10
941,821	IndyMac INDX Mortgage Loan Trust 2005-AR11 "A4" <sup>(f)</sup>	USD	2.992%	25/08/2035	874,748	0.39
1,335,934		USD	2.979%	25/05/2036	1,056,219	0.47
	JP Morgan Alternative Loan Trust 2006-A7 "1A1"(f)	USD	0.426%	25/12/2036	2,294,194	1.03
	Lehman XS Trust Series 2007-2N "3A3"(f)	USD	0.276%	25/02/2037	6,114,731	2.74
	Luminent Mortgage Trust 2007-2 "1A2"(f)	USD	0.666%	25/05/2037	537,160	0.24
	MASTR Adjustable Rate Mortgages Trust 2006-OA2 "1A1"(1)	USD	0.942%	25/12/2046	312,861	0.14
	MASTR Adjustable Rate Mortgages Trust 2006-OA2 "4A1A"(f)	USD	0.992%	25/12/2046	34,766	0.02
2,985,907	Mastr Asset Backed Securities Trust 2006-HE5 "A2"(f)	USD	0.206%	25/11/2036	2,060,473	0.92
3,791,674	Morgan Stanley ABS Capital I Inc Trust 2007-NC3 "A2B"(f)	USD	0.246%	25/05/2037	3,301,225	1.48
	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 "D" 144A(e)(f)	USD	4.144%	15/07/2050	101,833	0.05
	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 "D" 144A <sup>(e)</sup>	USD	3.060%	15/10/2048	97,145	0.04
	RALI Series 2006-Q07 Trust "3A2" <sup>(f)</sup>	USD	0.516%	25/09/2046	802,356	0.36
	Structured Adjustable Rate Mortgage Loan Trust Series 2005-22 "1A4"(f)	USD	2.751%	25/12/2035	1,054,312	0.47
	Wells Fargo Commercial Mortgage Trust 2017-RB1 "D" 144A <sup>(e)</sup> Wells Fargo Commercial Mortgage Trust 2017-RC1 "D" 144A <sup>(e)</sup>	USD USD	3.401% 3.250%	15/03/2050 15/01/2060	94,445 508,969	0.04 0.23
330,000	Trans Large Commercial Mongage Trust 2017-1101 D 144A	030	J.2JU 76	13/01/2000	27,144,424	12.17
TOTAL NON-AGE	ENCIES ASSET BACKED OBLIGATIONS				_,,. 17,727	12.17
(cost USD 22,116					27,144,424	12.17
	RABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					

							Market Value	% of Shareholders
Holdings	Security Description			Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Other Transfe Bonds – 0.31 United States	erable Securities %							
680,0	00 Beacon Roofing Supply,	Inc. 144A <sup>(e)</sup>		USD	4.125%	15/05/2029	675,750	0.3
TOTAL BOND (cost USD 677							675,750	0.31
TOTAL OTHEI (cost USD 677	R TRANSFERABLE SECUR ',449)	ITIES					675,750	0.3
MARKET VAL (cost USD 172	UE OF INVESTMENTS EXC 2,351,693)	LUDING DERIVA	ATIVES				218,945,062	98.2
Futures Cont	tracts - 0.01%							
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Gain USD	% o Shareholders Equity
	USD							
	US Treasury Notes 10YR Future US Treasury Notes 2YR Future				Long Long	24,789,563 12,139,531	25,142 729	0.0
						36,929,094	25,871	0.01
UNREALISED	GAIN ON FUTURES CONT	RACTS					25,871	0.01
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Loss USD	% o Shareholders Equity
	USD							
	US Treasury Long Bond Future US Treasury Notes 5YR Future				Long Long	625,750 8,667,422	(2,437) (3,867)	(0.00 (0.00
	US Treasury Ultra Long Bond F				Long	1,480,250	(3,007)	(0.00
(4)	US Treasury Ultra Long Notes	10YR Futures 21/09	9/2021		Short	(579,375)	(2,200)	(0.00)
						10,194,047	(11,595)	(0.00)
UNREALISED	LOSS ON FUTURES CONT	RACTS					(11,595)	(0.00)
Share Class	Specific Forward Current	cy Contracts –	0.23%					
	Amount		Amount			Maturity	Unrealised Gain	% o Shareholders
Currency	Bought	Currency	Sold			Date	USD	Equity
EUR	19,635,459	USD	23,387,758			25/06/2021 25/06/2021	510,266	0.22
USD SGD	241,867 3,083,116	EUR USD	198,467 2,314,863			13/08/2021	317 13,852	0.00
UNREALISED	GAIN ON FORWARD CURF	RENCY CONTRA	CTS HELD FOR HEDGING PUR	POSES			524,435	0.23
							Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold			Maturity Date	Loss USD	Shareholders Equity
GBP USD	527,095 5,654	USD GBP	748,793 4,000			05/08/2021 05/08/2021		(0.00 (0.00
			ACTS HELD FOR HEDGING PUR	RPOSES		03/06/2021	(2,656)	(0.00)
	2000 ON FORWARD CON	TENOT CONTIN	NOTO TILLED FOR TILLBOURG FOR				(2,000)	(0.00)
Swap Contra Net Local Notional	cts - 0.07%						Unrealised	% o Shareholders
Amount	Pay		Receive		Currency	Maturity Date	Gain USD	Shareholders Equity
1,000,	Credit Default Swaps ,000 Floating (The Markit C America BBB- 11 Inde	CMBX North	Fixed 3.000%		USD	18/11/2054	98,460	0.04
300,	,000 Floating (The Markit C	CMBX North	Fixed 3.000%		USD	18/11/2054	17,893	0.0
100,	America BBB- 11 Inde ,000 Floating (The Markit C America BBB- 11 Inde	CMBX North	Fixed 3.000%		USD	18/11/2054	3,276	0.00
300,	,000 Floating (The Markit C	CMBX North	Fixed 3.000%		USD	17/10/2057	10,252	0.0
250,	America BBB- 8 Index ,000 Floating (The Markit C America BBB- 8 Index	CMBX North	Fixed 3.000%		USD	17/10/2057	1,312	0.00
	America BBB- 8 Index	()						

Swap Contracts –	(Continued)
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Net Local						Unrealised	% of
Net Local Notional Amount		Pay	Receive	Currency	Maturity Date	Gain USD	% o Shareholders Equity
Amount		ray	Receive	Currency	Maturity Date	020	Equity
	000 000	Credit Default Swaps – (Continued)	Fire 4.0.000%	LIOD	47/44/0050	07.077	0.04
	600,000	Floating (The Markit CMBX North America BBB- 10 Index)	Fixed 3.000%	USD	17/11/2059	27,377	0.01
	200,000	Floating (The Markit CMBX North America BBB- 10 Index)	Fixed 3.000%	USD	17/11/2059	3,593	0.00
UNREAL	ISED GAIN	N ON CREDIT DEFAULT SWAPS				162,163	0.07
TOTAL U	INREALISI	ED GAIN ON SWAP CONTRACTS				162,163	0.07
Net Local						Unrealised	% of
Notional Amount		Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders'
Amount		Pay	Receive	Currency	Maturity Date	030	Equity
	400.000	Credit Default Swaps	E: 10.0000/		47/40/0057	(407)	(0.00)
	400,000	Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%	USD	17/10/2057	(487)	(0.00)
UNREAL	ISED LOS	S ON CREDIT DEFAULT SWAPS				(487)	(0.00)
TOTAL U	INREALISI	ED LOSS ON SWAP CONTRACTS				(487)	(0.00)
	VALUE O D 172,351,	F INVESTMENTS 693)				219,642,793	98.52
OTHER A	ASSETS A	ND LIABILITIES				3,301,022	1.48
SHAREH	OLDERS'	EQUITY				222,943,815	100.00
							% of
						Market Value	Shareholders'
TOTAL II	NVESTME	NTS				USD	Equity
Total Invest	tments exclu	iding derivatives (cost USD 172,351,693)				218,945,062	98.21
Unrealised	gain on futu	res contracts				25,871	0.01
Unrealised	loss on futur	res contracts				(11,595)	(0.00)
		vard currency contracts held for hedging purpose				524,435	0.23
		ard currency contracts held for hedging purpose	s			(2,656)	(0.00)
	gain on swa					162,163	0.07
	loss on swa					(487)	(0.00)
Other Asse	ets and Liabil	lities				3,301,022	1.48
Sharehol	lders' Equi	ity				222,943,815	100.00

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

The counterparties for forward currency contracts were BNP Paribas S.A., Citibank N.A., JP Morgan Chase Bank N.A., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

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

The maximum individual counterparty exposure as at 31 May 2021 is 0.12% of the NAV.

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

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

<sup>(</sup>c) A related party to Goldman Sachs Funds.

 $<sup>^{(</sup>d)}\,$  The yield for this fund as at 31 May 2021 was 0.011%.

<sup>(</sup>e) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>f) Variable and floating coupon rates are those quoted as of 31 May 2021.

Transfor		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
	rable se	curities admitted to an official exchange listing					
Bonds –	- 82.65%						
Argentina		Arcor SAIC	USD	6.000%	06/07/2023	177,900	0.11
		Argentina Government International Bond	USD	1.000%	09/07/2029	32,506	0.02
!		Argentina Government International Bond <sup>(c)(d)</sup>	USD	0.125%	09/07/2030	194,448	0.11
-	765,865	Argentina Government International Bond <sup>(c)(d)</sup>	USD	0.125%	09/07/2035	254,122	0.15
		Cia General de Combustibles S.A.	USD	9.500%	07/11/2021	86,133	0.05
		Cia General de Combustibles S.A.	USD	9.500%	08/03/2025	113,418	0.07
4	270,000	IRSA Propiedades Comerciales S.A.	USD	8.750%	23/03/2023	245,370	0.14
 Armenia						1,103,897	0.65
	270,000	Armenia International Bond	USD	3.600%	02/02/2031	251,122	0.15
Australia							
		Santos Finance Ltd.	USD	4.125%	14/09/2027	279,456	0.16
4	420,000	Santos Finance Ltd.	USD	5.250%	13/03/2029	470,559	0.28
						750,015	0.44
Benin (	560,000	Benin Government International Bond	EUR	4.875%	19/01/2032	676,371	0.40
Bermuda	1						
	270,000	Bermuda Government International Bond	USD	3.375%	20/08/2050	266,245	0.16
2	200,000	Star Energy Geothermal Darajat II Via Star Energy Geothermal Salak	USD	4.850%	14/10/2038	222,255	0.13
						488,500	0.29
Brazil	120 000	Banco do Brasil S.A. <sup>(e)</sup>	USD	6.250%	Dorn	1,155,142	0.68
,		BRF S.A.	USD	5.750%	Perp. 21/09/2050	269,565	0.16
		Itau Unibanco Holding S.A. <sup>(e)</sup>	USD	3.875%	15/04/2031	198,188	0.12
		Samarco Mineracao S.A.	USD	4.125%	01/11/2022	159,243	0.09
4	400,000	Samarco Mineracao S.A.	USD	5.750%	24/10/2023	337,875	0.20
						2,120,013	1.25
British Vi			1100	4.0000/	D	040.540	0.00
		CAS Capital No 1 Ltd. <sup>(e)</sup> Central American Bottling Corp.	USD USD	4.000% 5.750%	Perp. 31/01/2027	340,510 1,175,573	0.20 0.70
		Elect Global Investments Ltd. <sup>(e)</sup>	USD	4.100%	Perp.	325,425	0.19
		ENN Clean Energy International Investment Ltd.	USD	3.375%	12/05/2026	201,013	0.13
		Fortune Star BVI Ltd.	USD	5.000%	18/05/2026	295,256	0.17
	200,000	HKT Capital No 5 Ltd.	USD	3.250%	30/09/2029	208,789	0.12
:	200,000	Huarong Finance 2019 Co., Ltd.	USD	3.750%	29/05/2024	139,000	0.08
		Huarong Finance 2019 Co., Ltd.	USD	3.375%	24/02/2030	335,000	0.20
		Huarong Finance 2019 Co., Ltd.	USD	3.625%	30/09/2030	160,800	0.10
		Huarong Finance II Co., Ltd.	USD	4.625%	03/06/2026	134,900	0.08
		JMH Co., Ltd.	USD	2.500%	09/04/2031	519,965	0.31
		Nuoxi Capital Ltd. Peak RE Bvi Holding Ltd. <sup>(e)</sup>	USD USD	5.350% 5.350%	24/01/2023	46,000 210,770	0.03 0.12
		Studio City Finance Ltd.	USD	6.000%	Perp. 15/07/2025	210,770	0.12
		TSMC Global Ltd.	USD	2.250%	23/04/2031	466,466	0.12
						4,770,549	2.82
Canada	710 000	Debraces Fragge Considerated	USD	2.4420/	23/03/2028	740.027	0.42
		Petronas Energy Canada Ltd.	030	2.112%	23/03/2026	710,937	0.42
Cayman I		21Vianet Group, Inc.	USD	7.875%	15/10/2021	293,232	0.17
			USD	4.750%	29/09/2025	224,050	0.13
		Central China Real Estate Ltd.	USD	7.500%	14/07/2025	178,461	0.11
		China Aoyuan Group Ltd.	USD	5.980%	18/08/2025	257,877	0.15
		China Mengniu Dairy Co., Ltd.	USD	1.875%	17/06/2025	348,742	0.21
		China Resources Land Ltd. China SCE Group Holdings Ltd.	USD USD	4.125% 5.950%	26/02/2029 29/09/2024	215,823 203,000	0.13 0.12
		CK Hutchison International 20 Ltd.	USD	5.950% 2.500%	08/05/2030	203,000	0.12
		CK Hutchison International 21 Ltd.	USD	2.500%	15/04/2031	401.176	0.13
		Country Garden Holdings Co., Ltd.	USD	3.125%	22/10/2025	201,625	0.24
		Country Garden Holdings Co., Ltd.	USD	3.300%	12/01/2031	314,686	0.12
			USD	4.848%	26/09/2028	454,375	0.27
	400,000	DP World Crescent Ltd.					
4		DP World Salaam <sup>(e)</sup>	USD	6.000%	Perp.	1,412,400	0.83

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Contin	· ·					
Cayman Islands -	•	Heb	2.6250/	47/00/2020	264 200	0.46
	ENN Energy Holdings Ltd. Grupo Aval Ltd.	USD USD	2.625% 4.375%	17/09/2030 04/02/2030	264,290 415,278	0.16 0.25
	Haidilao International Holding Ltd.	USD	2.150%	14/01/2026	365,691	0.23
	HPHT Finance 21 Ltd.	USD	2.000%	19/03/2026	375,968	0.22
	JD.com, Inc.	USD	3.375%	14/01/2030	734,619	0.43
	Kaisa Group Holdings Ltd. (e)	USD	10.875%	Perp.	324,194	0.19
	Meituan Dianping "B"	USD	3.050%	28/10/2030	251,680	0.15
	Modern Land China Co., Ltd.	USD	11.950%	04/03/2024	190,914	0.11
	Mumtalakat Sukuk Holding Co. Redsun Properties Group Ltd.	USD USD	4.100% 9.700%	21/01/2027 16/04/2023	203,597	0.12 0.12
	Ronshine China Holdings Ltd.	USD	7.100%	25/01/2025	208,985 186,499	0.12
	Sharjah Sukuk Program Ltd.	USD	3.234%	23/10/2029	779,227	0.46
	Sunac China Holdings Ltd.	USD	8.350%	19/04/2023	219,150	0.13
290,000	Times China Holdings Ltd.	USD	5.550%	04/06/2024	292,053	0.17
	Tingyi Cayman Islands Holding Corp.	USD	1.625%	24/09/2025	198,571	0.12
	VLL International, Inc.	USD	7.250%	20/07/2027	208,000	0.12
	Yuzhou Group Holdings Co., Ltd.	USD	7.700%	20/02/2025	185,500	0.11
260,000	Zhenro Properties Group Ltd. (e)	USD -	10.250%	Perp.	267,161	0.16
					10,880,923	6.44
Chile 592.265.200	Bonos de la Tesoreria de la Republica	CLP	1.500%	01/03/2026	867,459	0.52
	Bonos de la Tesoreria de la Republica en pesos 144A <sup>(f)</sup>	CLP	4.700%	01/09/2030	140,377	0.08
220,000	Enel Americas S.A.	USD	4.000%	25/10/2026	239,502	0.14
310,000	Falabella S.A.	USD	3.750%	30/04/2023	324,415	0.19
800,000	GNL Quintero S.A.	USD .	4.634%	31/07/2029	879,524	0.52
					2,451,277	1.45
China	Pank of China Ltd	USD	5.000%	12/11/2024	257 520	0.15
	Bank of China Ltd. Industrial & Commercial Bank of China Ltd.	USD	4.875%	13/11/2024 21/09/2025	257,528 470,126	0.15 0.28
.,					727,654	0.43
Colombia						
	Banco de Bogota S.A.	USD	5.375%	19/02/2023	621,712	0.37
	Banco de Bogota S.A.	USD	6.250%	12/05/2026	1,581,937	0.94
•	Colombia Government International Bond	USD	4.125%	15/05/2051	183,181	0.11
	Colombian TES—Series B Colombian TES—Series B	COP COP	7.500% 7.250%	26/08/2026 18/10/2034	657,072 261,135	0.39 0.15
1,012,300,000	Colonidan 120—Series B		7.25070	10/10/2004		
Cyprus					3,305,037	1.96
	MHP S.E.	USD	7.750%	10/05/2024	1,053,466	0.62
Dominican Repub						
	Aeropuertos Dominicanos Siglo XXI S.A.	USD	6.750%	30/03/2029	365,895	0.22
	Dominican Republic International Rand	DOP DOP	12.000% 8.900%	05/03/2032 15/02/2023	42,231 153,924	0.03 0.09
	Dominican Republic International Bond Dominican Republic International Bond	USD	6.600%	28/01/2024	2,374,400	1.40
	Dominican Republic International Bond	USD	5.950%	25/01/2027	1,539,775	0.91
	Dominican Republic International Bond	USD	4.500%	30/01/2030	287,977	0.17
560,000	Dominican Republic International Bond	USD	4.875%	23/09/2032	577,325	0.34
					5,341,527	3.16
Ecuador	Foods (0.00)		0.5000	04/07/0005	404.07-	
	Ecuador Government International Bond <sup>(c)(d)</sup> Ecuador Government International Bond	USD USD	0.500% 6.250%	31/07/2030	191,675	0.11 0.07
	Ecuador Government International Bond (c)(d)	USD	0.500%	31/07/2030 31/07/2035	122,216 803,344	0.07
	Ecuador Government International Bond <sup>(c)</sup>	USD	0.500%	31/07/2033	6,400	0.48
10,000	200000 2010111101110110110110110110110110110110		0.00070	01/01/2010		
					1,123,635	0.66
Egypt 600.000	Egypt Government International Bond	EUR	5.625%	16/04/2030	747,444	0.44
	Egypt Government International Bond	USD	5.875%	16/02/2031	887,344	0.53
	Egypt Government International Bond	USD	8.875%	29/05/2050	648,981	0.38
		-			2,283,769	1.35
Guatemala						
760,000	Guatemala Government Bond	USD	5.750%	06/06/2022	798,344	0.47

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contin						
Guatemala – (Con	,					
	Guatemala Government Bond	USD	4.900%	01/06/2030	1,572,487	0.93
400,000	Guatemala Government Bond	USD	6.125%	01/06/2050	483,123	0.29
					2,853,954	1.69
Hong Kong						
	Airport Authority <sup>(e)</sup>	USD	2.100%	Perp.	361,807	0.21
	Airport Authority <sup>(e)</sup>	USD	2.400%	Perp.	346,617	0.21
	Bank of East Asia Ltd. <sup>(e)</sup> Far East Horizon Ltd. <sup>(e)</sup>	USD USD	4.000%	29/05/2030	262,474	0.16
	MTR Corp., Ltd.	USD	4.350% 1.625%	Perp. 19/08/2030	199,000 277,086	0.12 0.16
200,000	os.p., <u>et</u> d.		1.02070	10/00/2000		
					1,446,984	0.86
1 340 000	OTP Bank Nyrt <sup>(e)</sup>	EUR	2.875%	15/07/2029	1,670,931	0.99
	OTF BAIK NYILO	EUR	2.075%	15/07/2029	1,070,931	0.99
280 000	Adani Electricity Mumbai Ltd.	USD	3.949%	12/02/2030	284,358	0.17
	JSW Hydro Energy Ltd.	USD	4.125%	18/05/2031	202,075	0.17
	Reliance Industries Ltd.	USD	3.667%	30/11/2027	488,784	0.29
	Yes Bank Ifsc Banking Unit Branch	USD	3.750%	06/02/2023	198,199	0.11
		,			1,173,416	0.69
Indonesia					1,110,110	
	ABM Investama Tbk PT	USD	7.125%	01/08/2022	194,622	0.12
	Alam Sutera Realty Tbk PT	USD	6.250%	02/11/2025	152,366	0.09
	Bank Negara Indonesia Persero Tbk PT	USD	3.750%	30/03/2026	204,500	0.12
200,000	Bukit Makmur Mandiri Utama PT	USD	7.750%	10/02/2026	207,757	0.12
200,000	Gajah Tunggal Tbk PT	USD	8.375%	10/08/2022	195,512	0.12
	Indonesia Government International Bond	EUR	1.100%	12/03/2033	119,184	0.07
	Indonesia Government International Bond	USD	3.050%	12/03/2051	457,987	0.27
	Indonesia Government International Bond Indonesia Government International Bond	USD USD	4.450% 3.350%	15/04/2070 12/03/2071	812,752	0.48 0.19
	Tower Bersama Infrastructure Tbk PT	USD	4.250%	21/01/2025	317,200 243,806	0.19
	Tower Bersama Infrastructure Tbk PT	USD	2.750%	20/01/2026	242,400	0.14
					3,148,086	1.86
Ireland						
	Alfa Bank AO Via Alfa Bond Issuance Plc. (e)	USD	5.950%	15/04/2030	802,800	0.47
	Credit Bank of Moscow Via CBOM Finance Plc. (e)	USD	7.500%	05/10/2027	1,109,700	0.66
200,000	Eurotorg LLC Via Bonitron DAC	USD	9.000%	22/10/2025	215,928	0.13
	Phosagro OAO Via Phosagro Bond Funding DAC	USD	3.949%	24/04/2023	218,953	0.13
1,250,000	Phosagro OAO Via Phosagro Bond Funding DAC	USD	3.050%	23/01/2025	1,299,756	0.77
					3,647,137	2.16
Isle Of Man						
840,000	Gohl Capital Ltd.	USD	4.250%	24/01/2027	882,781	0.52
800,000	Sasol Financing International Ltd.	USD	4.500%	14/11/2022	821,000	0.49
		,			1,703,781	1.01
Israel						
	Bank Leumi Le-Israel BM 144A <sup>(e)(f)</sup>	USD	3.275%	29/01/2031	1,318,800	0.78
	Leviathan Bond Ltd. 144A <sup>(f)</sup>	USD	5.750%	30/06/2023	664,736	0.39
	Leviathan Bond Ltd. 144A <sup>(f)</sup>	USD	6.750%	30/06/2030	360,817	0.21
560,000	Mizrahi Tefahot Bank Ltd. (e)	USD	3.077%	07/04/2031	568,225	0.34
					2,912,578	1.72
Ivory Coast						
	Ivory Coast Government International Bond	EUR	4.875%	30/01/2032	482,036	0.28
	Ivory Coast Government International Bond	USD	6.125%	15/06/2033	213,534	0.13
770,000	Ivory Coast Government International Bond	EUR	6.625%	22/03/2048	991,786	0.59
					1,687,356	1.00
Japan						
	SoftBank Group Corp.	USD	5.125%	19/09/2027	213,000	0.13
	SoftBank Group Corp. (e)	USD	6.000%	Perp.	356,562	0.21
350,000	consum croup corp.	002			000,002	

			(1)	4.)	Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds – (Cont	inued)					
<b>Jersey</b> 200,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	198,500	0.12
	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	198,500	0.12
					397,000	0.24
Luxembourg						
-	Altice Financing S.A.	USD	7.500%	15/05/2026	1,151,625	0.68
Malaysia						
	Axiata Spv5 Labuan Ltd.	USD	3.064%	19/08/2050	183,998	0.11
540,000	Genm Capital Labuan Ltd.	USD	3.882%	19/04/2031	528,973	0.31
					712,971	0.42
Mauritius	Cliffian I td	USD	6.2500/	25/40/2025	250.044	0.15
250,000 200,000		USD	6.250% 5.950%	25/10/2025 29/07/2026	250,041 215,500	0.15 0.13
	HTA Group Ltd.	USD	7.000%	18/12/2025	341,586	0.10
460,000	·	USD	4.000%	22/02/2027	458,210	0.27
200,000	· ·	USD	5.373%	13/02/2022	205,261	0.12
	MTN Mauritius Investments Ltd.	USD	4.755%	11/11/2024	331,629	0.20
	MTN Mauritius Investments Ltd.	USD	6.500%	13/10/2026	1,095,994	0.65
260,000	Network i2i Ltd. <sup>(e)</sup>	USD	5.650%	Perp.	276,617	0.16
740,000	UPL Corp., Ltd.	USD	4.625%	16/06/2030	782,557	0.46
200,000	UPL Corp., Ltd. <sup>(e)</sup>	USD	5.250%	Perp.	201,903	0.12
					4,159,298	2.46
Mexico						
	) Banco Mercantil del Norte S.A. <sup>(e)</sup>	USD	5.750%	04/10/2031	520,646	0.31
670,000		USD	6.750%	Perp.	720,173	0.43
200,000		USD	7.625%	Perp.	224,180	0.13
420,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander <sup>(e)</sup>	USD	5.950%	01/10/2028	459,445	0.27
640,000	Becle SAB de CV	USD	3.750%	13/05/2025	698,160	0.27
	Gruma SAB de CV	USD	4.875%	01/12/2024	755,526	0.41
	Mexican Bonos—Series M	MXN	5.750%	05/03/2026	598,548	0.35
2,713,600		MXN	8.500%	31/05/2029	152,344	0.09
	Mexico City Airport Trust	USD	4.250%	31/10/2026	1,756,318	1.04
600,000		USD	3.875%	30/04/2028	615,000	0.36
422,000	Mexico City Airport Trust	USD	5.500%	31/07/2047	419,595	0.25
970,000	Mexico Government International Bond	USD	2.659%	24/05/2031	941,928	0.56
210,000	Mexico Government International Bond	USD	3.750%	19/04/2071	187,787	0.11
310,000	Unifin Financiera SAB de CV	USD	7.375%	12/02/2026	289,916	0.17
					8,339,566	4.93
Morocco						
320,000		USD	2.375%	15/12/2027	313,300	0.18
800,000		USD	3.000%	15/12/2032	770,750	0.46
360,000	Morocco Government International Bond	USD	4.000%	15/12/2050	348,175	0.21
					1,432,225	0.85
Netherlands 200 000	First Bank of Nigeria Ltd. Via FBN Finance Co., BV	USD	8.625%	27/10/2025	211,938	0.12
	IHS Netherlands Holdco BV	USD	8.000%	18/09/2027	216,437	0.12
	Lukoil International Finance BV	USD	4.750%	02/11/2026	1,229,376	0.13
	Lukoil Securities BV	USD	3.875%	06/05/2030	221,484	0.13
	Metinvest BV	USD	7.650%	01/10/2027	219,342	0.13
	Minejesa Capital BV	USD	4.625%	10/08/2030	416,500	0.25
	Mong Duong Finance Holdings BV	USD	5.125%	07/05/2029	420,131	0.25
	5 MV24 Capital BV	USD	6.748%	01/06/2034	877,925	0.52
	NE Property BV	EUR	2.625%	22/05/2023	126,407	0.07
180,000	NE Property BV	EUR	1.875%	09/10/2026	223,850	0.13
740,000	NE Property BV	EUR	3.375%	14/07/2027	998,430	0.59
	PPF Telecom Group BV	EUR	2.125%	31/01/2025	251,188	0.15
	PPF Telecom Group BV	EUR	3.250%	29/09/2027	314,381	0.19
	Prosus NV	USD	3.680%	21/01/2030	870,020	0.51
	Prosus NV	EUR	2.031%	03/08/2032	125,343	0.07
	Prosus NV	USD	4.027%	03/08/2050	368,550	0.22
200,000	Vivo Energy Investments BV	USD	5.125%	24/09/2027	214,438	0.13
					7,305,740	4.32

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Co	ontinued)					
Nigeria	200 Nigoria Covernment International Bond	USD	6.500%	28/11/2027	587,566	0.35
	000 Nigeria Government International Bond 000 Nigeria Government International Bond	USD	7.143%	23/02/2030	341,338	0.33
	000 Nigeria Government International Bond	USD	7.625%	28/11/2047	273,257	0.16
	000 SEPLAT Petroleum Development Co., Plc.	USD	7.750%	01/04/2026	734,850	0.44
					1,937,011	1.15
North Macedo	onia					
720,0	000 North Macedonia Government International Bond	EUR	2.750%	18/01/2025	913,284	0.54
690,0	North Macedonia Government International Bond	EUR	3.675%	03/06/2026	918,377	0.54
					1,831,661	1.08
Norway	000 DNO ASA 144A <sup>(f)</sup>	USD	8.375%	29/05/2024	1,421,200	0.84
Pakistan	UNU DINO ASA 144A	03D	6.373%	29/03/2024	1,421,200	0.04
	000 Pakistan Government International Bond	USD	7.375%	08/04/2031	314,625	0.18
	000 Pakistan Government International Bond	USD	8.875%	08/04/2051	216,000	0.13
					530,625	0.31
Panama						<u></u>
400,0	O00 Panama Notas del Tesoro 144A <sup>(f)</sup>	USD	3.750%	17/04/2026	433,125	0.26
Paraguay						
	O00 Paraguay Government International Bond	USD	5.000%	15/04/2026	306,467	0.18
	000 Paraguay Government International Bond 000 Paraguay Government International Bond	USD USD	2.739% 6.100%	29/01/2033 11/08/2044	386,885 1.367.679	0.23 0.81
	000 Paraguay Government International Bond	USD	5.600%	13/03/2048	230,447	0.61
	000 Paraguay Government International Bond	USD	5.400%	30/03/2050	593,913	0.35
	•				2,885,391	1.71
Peru					,,,,,,	
259,	128 ABY Transmision Sur S.A.	USD	6.875%	30/04/2043	330,307	0.19
2,470,0	000 Banco de Credito del Peru	PEN	4.650%	17/09/2024	647,793	0.38
-	000 Peru Government Bond	PEN	5.400%	12/08/2034	165,861	0.10
	OOO Peruvian Government International Bond	USD USD	2.780%	01/12/2060	100,079	0.06 0.07
140,0	000 Peruvian Government International Bond	05D	3.230%	28/07/2121	116,283	
Dhilianian					1,360,323	0.80
Philippines 310 (	000 International Container Terminal Services, Inc.	USD	4.750%	17/06/2030	345,191	0.21
	000 PLDT, Inc.	USD	2.500%	23/01/2031	216,658	0.13
	000 San Miguel Corp. (e)	USD	5.500%	Perp.	209,807	0.12
540,0	000 SMC Global Power Holdings Corp. (e)	USD	7.000%	Perp.	575,100	0.34
					1,346,756	0.80
Romania						
	000 Romanian Government International Bond	EUR	2.875%	11/03/2029	67,136	0.04
	000 Romanian Government International Bond	EUR	2.500%	08/02/2030	155,468	0.09
-	000 Romanian Government International Bond	EUR	3.624%	26/05/2030	336,132	0.20
	000 Romanian Government International Bond 000 Romanian Government International Bond	USD EUR	3.000% 2.124%	14/02/2031 16/07/2031	308,384 49,780	0.18 0.03
	000 Romanian Government International Bond	EUR	2.000%	28/01/2032	329,769	0.20
460,0		EUR	2.000%	14/04/2033	555,416	0.33
	000 Romanian Government International Bond	EUR	2.625%	02/12/2040	323,952	0.19
650,0	000 Romanian Government International Bond	USD	4.000%	14/02/2051	666,625	0.39
					2,792,662	1.65
Russia	2000 Bussian Forsign Rond Euroband	EUD	4.4050/	20/44/2027	1 600 000	4.00
	000 Russian Foreign Bond - Eurobond 000 Russian Foreign Bond - Eurobond	EUR EUR	1.125% 2.650%	20/11/2027 27/05/2036	1,689,288 245,743	1.00 0.14
	000 Russian Foreign Bond - Eurobond	USD	5.250%	23/06/2047	248,695	0.14
					2,183,726	1.29
Saudi Arabia						
	000 Saudi Government International Bond	USD	3.750%	21/01/2055	204,661	0.12
Serbia 420,0	000 Serbia International Bond	EUR	3.125%	15/05/2027	567,315	0.34

Bonds - (Continued)			Market Value USD	Maturity Date <sup>(b)</sup>	Interest Rate <sup>(a)</sup>	Currency	Casurity Description	Llaldinas
Serbia - Continued   EUR		SD Equit	090	maturity Date	interest Rate	Currency		
100,000   Serbia International Bond   EUR   1.560%   2606/2029							·	•
Singapore	29 121,5	0.0	121,503	26/06/2029	1.500%	EUR		
11,996 Innovate Capital Pie Ltd.—Series MCB <sup>(6)</sup> USD 6,075% 040/22/2039 200,000 LMIRT Capital Pie Ltd. USD 7,500% 09/02/2026 280,000 Theat Capital Pie Ltd. USD 8,125% 22/01/2025 280,000 Theat Capital Pie Ltd. USD 8,125% 22/01/2025 280,000 Theat Capital Pie Ltd. USD 8,125% 22/01/2025 280,000 Theat Capital Pie Ltd. USD 8,125% 22/01/2025 280,000 Abas Group Ltd. (6) USD 6,375% Perp. 500,000 Growthpoint Properties International Py Ltd. USD 6,375% Perp. 500,000 Growthpoint Properties International Py Ltd. USD 5,872% 02/05/2023 17,340,000 Subth Africa Government Bond—Series R186 ZAR 10,500% 21/12/2026  South Korea  270,000 NAVER Corp. USD 1,500% 29/03/2026 380,000 POSCO USD 1,500% 29/03/2026 380,000 Shinhan Bank Co., Ltd. USD 4,500% 17/01/2025 280,000 Shinhan Financial Group Co., Ltd. (6) USD 2,875% Perp.  Spain  Supranationals 60,000 African Export-Import Bank USD 3,798% 17/05/2026 1,280,000 African Export-Import Bank USD 3,798% 17/05/2026 1,280,000 Black Sea Tacke & Development Bank USD 3,798% 17/05/2026 4,452,000 Eastern & Southern African Trade & Development Bank USD 3,800% 25/06/2024 4,5000 Eastern & Southern African Trade & Development Bank USD 3,998% 18/03/2021 4,700,000 PTT Treasury Center Co., Ltd. USD 2,983% 15/01/203 380,000 GC Treasury Center Co., Ltd. USD 3,700% 16/07/2070 350,000 PTTP Treasury Center Co., Ltd. USD 3,700% 16/07/2070 350,000 Usraine Government International Bond USD 5,375% 14/11/2021 1,280,000 Usraine Government Bond TRY 11,700% 19/11/2023 1,280,000 Usraine Government International Bond USD 7,755% 01/10/92/205 1,410,000 Ukraine Government International Bond USD 7,755% 01/10/92/205 1,410,000 Ukraine Government International Bond USD 7,755% 01/10/92/205	33 118,0	0.0	118,043	03/03/2033	1.650%	EUR	Serbia International Bond	100,000
11,996 Innovate Capital Pie Ltd.—Series MCB <sup>(6)</sup> USD 6,075% 040/22/2039 200,000 LMIRT Capital Pie Ltd. USD 7,500% 09/02/2026 280,000 Theat Capital Pie Ltd. USD 8,125% 22/01/2025 280,000 Theat Capital Pie Ltd. USD 8,125% 22/01/2025 280,000 Theat Capital Pie Ltd. USD 8,125% 22/01/2025 280,000 Theat Capital Pie Ltd. USD 8,125% 22/01/2025 280,000 Abas Group Ltd. (6) USD 6,375% Perp. 500,000 Growthpoint Properties International Py Ltd. USD 6,375% Perp. 500,000 Growthpoint Properties International Py Ltd. USD 5,872% 02/05/2023 17,340,000 Subth Africa Government Bond—Series R186 ZAR 10,500% 21/12/2026  South Korea  270,000 NAVER Corp. USD 1,500% 29/03/2026 380,000 POSCO USD 1,500% 29/03/2026 380,000 Shinhan Bank Co., Ltd. USD 4,500% 17/01/2025 280,000 Shinhan Financial Group Co., Ltd. (6) USD 2,875% Perp.  Spain  Supranationals 60,000 African Export-Import Bank USD 3,798% 17/05/2026 1,280,000 African Export-Import Bank USD 3,798% 17/05/2026 1,280,000 Black Sea Tacke & Development Bank USD 3,798% 17/05/2026 4,452,000 Eastern & Southern African Trade & Development Bank USD 3,800% 25/06/2024 4,5000 Eastern & Southern African Trade & Development Bank USD 3,998% 18/03/2021 4,700,000 PTT Treasury Center Co., Ltd. USD 2,983% 15/01/203 380,000 GC Treasury Center Co., Ltd. USD 3,700% 16/07/2070 350,000 PTTP Treasury Center Co., Ltd. USD 3,700% 16/07/2070 350,000 Usraine Government International Bond USD 5,375% 14/11/2021 1,280,000 Usraine Government Bond TRY 11,700% 19/11/2023 1,280,000 Usraine Government International Bond USD 7,755% 01/10/92/205 1,410,000 Ukraine Government International Bond USD 7,755% 01/10/92/205 1,410,000 Ukraine Government International Bond USD 7,755% 01/10/92/205	806,8	861 0.4	806,861			•		
428,640   L.P.L. Capital Pte Ltd.   USD   5,875%   0,90/22/2026								Singapore
200,000   LMIRT Capital Pie Ltd.			2,827				·	
280,000   Theta Capital Pie Ltd.   USD   6.875%   22/01/2025			499,265 209,438				·	
South Africa   Sout			272,835				•	
320,000   Absa Group Ltd.			284,936	Perp.				
320,000   Absa Group Ltd.	1,269,3	301 0.7	1,269,301			•		
320,000   Absa Group Ltd.								South Africa
17,340,000   South Africa Government Bond—Series R186	rp. 327,9	000 0.1	327,900	Perp.	6.375%	USD	Absa Group Ltd. (e)	
South Korea			535,594				• •	
270,000 NAVER Corp.   USD   1,500%   290/31/2026   360,000   POSCO   USD   2,500%   17/10/2025   380,000   Shinhan Bank Co., Ltd.   USD   4,500%   260/31/2028   200,000   Shinhan Financial Group Co., Ltd.   USD   2,875%   Perp.	26 1,435,2	258 0.8	1,435,258	21/12/2026	10.500%	ZAR	South Africa Government Bond—Series R186	17,340,000
270,000 NAVER Corp.   290,0312026   360,000 POSCO   USD   2,500%   171012025   380,000 Shinhan Bank Co., Ltd.   USD   4,500%   26003/2028   200,000 Shinhan Financial Group Co., Ltd.(e)   USD   2,875%   Perp.	2,298,7	752 1.3	2,298,752					
360,000 POSCO   380,000 Shinhan Bank Co., Ltd.   USD   4.500%   26/03/2028   200,000 Shinhan Financial Group Co., Ltd.   USD   2.875%   Perp.								
Spain   299,305   International Airport Finance S.A.   USD   12,000%   15/03/2038   17/05/2038			270,232				•	
Spain   299,305   International Airport Finance S.A.			374,893 427,145					
Supranationals			199,125					
Supranationals	1,271,3	395 0.7	1,271,395			•		
Supranationals	33 307.5	536 0.1	307,536	15/03/2033	12.000%	USD	International Airport Finance S.A.	•
600,000   African Export-Import Bank   USD   2.634%   17/05/2026   540,000   African Export-Import Bank   USD   3.798%   17/05/2036   1.280,000   Black Sea Trade & Development Bank   USD   3.500%   25/06/2024   452,000   Eastern & Southern African Trade & Development Bank   USD   5.375%   14/03/2022   2,450,000   Eastern & Southern African Trade & Development Bank   USD   4.875%   23/05/2024   4.875%   23/05/2025   4.40000   4.875%   4.4003/2024   4.875%   23/05/2024   4.875%   23/05/2025   4.40000   4.875%   23/05/2025   4.40000   4.875%   23/05/2025   4.40000   4.875%   23/05/2026   4.40000   4.875%   23/05/2026   4.40000   4.875%   23/05/2026   4.40000   4.875%   23/05/2026   4.40000   4.875%   23/05/2026   4.40000   4.875%   23/05/2026   4.400000   4.875%   23/05/2026   4.400000   4.875%   23/05/2026   4.40000000000000000000000000000000000			,					
1,280,000 Black Sea Trade & Development Bank USD 3.500% 25/06/2024 452,000 Eastern & Southern African Trade & Development Bank USD 5.375% 14/03/2022 2,450,000 Eastern & Southern African Trade & Development Bank USD 4.875% 23/05/2024 USD 4.875% 23/05/2024 USD 4.875% 23/05/2024 USD 4.875% 23/05/2024 USD 2.980% 18/03/2031 380,000 GC Treasury Center Co., Ltd. USD 4.300% 18/03/2051 470,000 PTT Treasury Center Co., Ltd. USD 3.700% 16/07/2070 350,000 PTTEP Treasury Center Co., Ltd. USD 2.993% 15/01/2030 USD 2.993% 15/01/2030 USD 2.993% 15/01/2030 USD 4.215% 19/09/2024 660,000 Global Liman Isletmeleri AS USD 3.375% 01/11/2022 1,260,000 Coca-Cola Icecek AS USD 4.215% 19/09/2024 660,000 Imak Iskenderun Uluslararasi Liman Isletmeciligi AS USD 9.500% 10/07/2036 660,000 Mersin Uluslararasi Liman Isletmeciligi AS USD 9.500% 10/07/2036 660,000 Mersin Uluslararasi Liman Isletmeciligi AS USD 9.500% 10/07/2036 18,875,000 Turkey Government Bond TRY 11.700% 13/11/2030 930,000 Turkiye Vakiflar Bankasi TAO USD 5.250% 05/02/2025 1,410,000 Yapi ve Kredi Bankasi AS(e) USD 7.875% 22/01/2031 Ukraine Government International Bond EUR 6.750% 20/06/2026 150,0000 Ukraine Government International Bond USD 7.750% 01/09/2026	26 607,7	782 0.3	607,782	17/05/2026	2.634%	USD	African Export-Import Bank	•
452,000   Eastern & Southern African Trade & Development Bank   USD   4.875%   23/05/2024	31 547,4	95 0.3	547,495	17/05/2031	3.798%	USD	African Export-Import Bank	540,000
Thailand   350,000   GC Treasury Center Co., Ltd.   USD   2.980%   18/03/2031   380,000   GC Treasury Center Co., Ltd.   USD   4.300%   18/03/2051   470,000   PTT Treasury Center Co., Ltd.   USD   3.700%   16/07/2070   350,000   PTTEP Treasury Center Co., Ltd.   USD   2.993%   15/01/2030			1,354,368				·	
Thailand   350,000   GC Treasury Center Co., Ltd.   USD   2.980%   18/03/2031   380,000   GC Treasury Center Co., Ltd.   USD   4.300%   18/03/2051   470,000   PTT Treasury Center Co., Ltd.   USD   3.700%   16/07/2070   350,000   PTTEP Treasury Center Co., Ltd.   USD   2.993%   15/01/2030			464,041 2,556,649				•	
350,000   GC Treasury Center Co., Ltd.   USD   2.980%   18/03/2031   380,000   GC Treasury Center Co., Ltd.   USD   4.300%   18/03/2051   470,000   PTT Treasury Center Co., Ltd.   USD   3.700%   16/07/2070   350,000   PTTEP Treasury Center Co., Ltd.   USD   2.993%   15/01/2030      Turkey				20/03/2024	4.07070		Eastern & Couliern Amount hade & Development Bank	2,430,000
350,000   GC Treasury Center Co., Ltd.   USD   2.980%   18/03/2031   380,000   GC Treasury Center Co., Ltd.   USD   4.300%   18/03/2051   470,000   PTT Treasury Center Co., Ltd.   USD   3.700%   16/07/2070   350,000   PTTEP Treasury Center Co., Ltd.   USD   2.993%   15/01/2030   15/01/2030      Turkey	5,530,3	335 3.2	5,530,335					
380,000 GC Treasury Center Co., Ltd.  470,000 PTT Treasury Center Co., Ltd.  470,000 PTT Treasury Center Co., Ltd.  USD  3.700% 16/07/2070 USD  3.700% 16/07/2070 USD  2.993% 15/01/2030    Turkey  460,000 Anadolu Efes Biracilik Ve Malt Sanayii AS  1,260,000 Coca-Cola Icecek AS  1,260,000 Global Liman Isletmeleri AS  1,260,000 Global Liman Isletmeleri AS  1,50,000 Mersin Uluslararasi Liman Isletmeciligi AS  1,50,000 Mersin Uluslararasi Liman Isletmeciligi AS  1,800,000 Mersin Uluslararasi Liman Isletmeciligi AS  1,800,000 Mersin Uluslararasi Liman Isletmeciligi AS  1,875,000 Turkey Government Bond  1,875,000 Turkiye Vakiflar Bankasi TAO  1,410,000 Yapi ve Kredi Bankasi AS(e)  Ukraine  450,000 Ukraine Government International Bond  EUR  6,750% 20/06/2026 150,000 Ukraine Government International Bond  EUR  6,750% 20/06/2026	31 350.0	0.2	350,073	18/03/2031	2.980%	USD	GC Treasury Center Co., Ltd.	
Turkey			398,756				· · · · · · · · · · · · · · · · · · ·	
Turkey  460,000 Anadolu Efes Biracilik Ve Malt Sanayii AS  1,260,000 Coca-Cola Icecek AS  1,260,000 Global Liman Isletmeleri AS  1,250,000 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS  1,250,000 Limak Iskenderun Uluslararasi Liman Isletmeciligi AS  1,250,000 Mersin Uluslararasi Liman Isletmeciligi AS  1,250,000 Mersin Uluslararasi Liman Isletmeciligi AS  1,250,000 Turkey Government Bond  1,250,000 Turkey Government Bond  1,200,000 Turkiye Vakiflar Bankasi TAO  1,200,000 Turkiye Vakiflar Bankasi TAO  1,200 Vapi ve Kredi Bankasi AS(e)  1,200 Ukraine  450,000 Ukraine Government International Bond  1,750,000 Ukraine Government International Bond  1,750,000 Ukraine Government International Bond  1,750,000 Ukraine Government International Bond  1,750,000 Ukraine Government International Bond  1,750,000 Ukraine Government International Bond  1,750,000 Ukraine Government International Bond  1,750,000 Ukraine Government International Bond  1,750,000 Ukraine Government International Bond  1,750,000 Ukraine Government International Bond  1,750,000 Ukraine Government International Bond  1,750,000 Ukraine Government International Bond	70 450,3	61 0.2	450,361	16/07/2070	3.700%	USD		
460,000   Anadolu Efes Biracilik Ve Malt Sanayii AS   USD   3.375%   01/11/2022     1,260,000   Coca-Cola Icecek AS   USD   4.215%   19/09/2024     660,000   Global Liman Isletmeleri AS   USD   8.125%   14/11/2021     520,000   Limak Iskenderun Uluslararasi Liman Isletmeciligi AS   USD   9.500%   10/07/2036     660,000   Mersin Uluslararasi Liman Isletmeciligi AS   USD   5.375%   15/11/2024     16,875,000   Turkey Government Bond   TRY   11.700%   13/11/2030     930,000   Turkiye Vakiflar Bankasi TAO   USD   5.250%   05/02/2025     1,410,000   Yapi ve Kredi Bankasi AS(e)   USD   7.875%   22/01/2031     Ukraine   450,000   Ukraine Government International Bond   EUR   6.750%   20/06/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026	30 358,4	77 0.2	358,477	15/01/2030	2.993%	USD	PTTEP Treasury Center Co., Ltd.	350,000
460,000   Anadolu Efes Biracilik Ve Malt Sanayii AS   USD   3.375%   01/11/2022     1,260,000   Coca-Cola Icecek AS   USD   4.215%   19/09/2024     660,000   Global Liman Isletmeleri AS   USD   8.125%   14/11/2021     520,000   Limak Iskenderun Uluslararasi Liman Isletmeciligi AS   USD   9.500%   10/07/2036     660,000   Mersin Uluslararasi Liman Isletmeciligi AS   USD   5.375%   15/11/2024     16,875,000   Turkey Government Bond   TRY   11.700%   13/11/2030     930,000   Turkiye Vakiflar Bankasi TAO   USD   5.250%   05/02/2025     1,410,000   Yapi ve Kredi Bankasi AS(e)   USD   7.875%   22/01/2031     Ukraine   450,000   Ukraine Government International Bond   EUR   6.750%   20/06/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026	1,557,6	667 0.9	1,557,667					
1,260,000       Coca-Cola Icecek AS       USD       4.215%       19/09/2024         660,000       Global Liman Isletmeleri AS       USD       8.125%       14/11/2021         520,000       Limak Iskenderun Uluslararasi Liman Isletmeciligi AS       USD       9.500%       10/07/2036         660,000       Mersin Uluslararasi Liman Isletmeciligi AS       USD       5.375%       15/11/2024         16,875,000       Turkey Government Bond       TRY       11.700%       13/11/2030         930,000       Turkiye Vakiflar Bankasi TAO       USD       5.250%       05/02/2025         1,410,000       Yapi ve Kredi Bankasi AS(e)       USD       7.875%       22/01/2031         Ukraine         450,000       Ukraine Government International Bond       EUR       6.750%       20/06/2026         150,000       Ukraine Government International Bond       USD       7.750%       01/09/2026								Turkey
660,000   Global Liman Isletmeleri AS   USD   8.125%   14/11/2021     520,000   Limak Iskenderun Uluslararasi Liman Isletmeciligi AS   USD   9.500%   10/07/2036     660,000   Mersin Uluslararasi Liman Isletmeciligi AS   USD   5.375%   15/11/2024     16,875,000   Turkey Government Bond   TRY   11.700%   13/11/2030     930,000   Turkiye Vakifiar Bankasi TAO   USD   5.250%   05/02/2025     1,410,000   Yapi ve Kredi Bankasi AS(e)   USD   7.875%   22/01/2031     Ukraine   450,000   Ukraine Government International Bond   EUR   6.750%   20/06/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026     150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026			467,475					
520,000         Limak Iskenderun Uluslararasi Liman Isletmeciligi AS         USD         9.500%         10/07/2036           660,000         Mersin Uluslararasi Liman Isletmeciligi AS         USD         5.375%         15/11/2024           16,875,000         Turkey Government Bond         TRY         11.700%         13/11/2030           930,000         Turkiye Vakiflar Bankasi TAO         USD         5.250%         05/02/2025           1,410,000         Yapi ve Kredi Bankasi AS <sup>(e)</sup> USD         7.875%         22/01/2031           Ukraine           450,000         Ukraine Government International Bond         EUR         6.750%         20/06/2026           150,000         Ukraine Government International Bond         USD         7.750%         01/09/2026			1,328,034					, ,
660,000   Mersin Uluslararasi Liman Isletmeciligi AS   USD   5.375%   15/11/2024   16,875,000   Turkey Government Bond   TRY   11.700%   13/11/2030   930,000   Turkiye Vakiflar Bankasi TAO   USD   5.250%   05/02/2025   1,410,000   Vapi ve Kredi Bankasi AS <sup>(e)</sup>   USD   7.875%   22/01/2031   Ukraine   450,000   Ukraine Government International Bond   EUR   6.750%   20/06/2026   150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026   150,000   Ukraine Government International Bond   USD   7.750%   01/09/2026   150,000   Ukraine Government International Bond   USD   1.750%   01/09/2026   1			651,968 540,800					
16,875,000       Turkey Government Bond       TRY       11.700%       13/11/2030         930,000       Turkiye Vakiflar Bankasi TAO       USD       5.250%       05/02/2025         1,410,000       Yapi ve Kredi Bankasi AS(e)       USD       7.875%       22/01/2031             Ukraine       450,000       Ukraine Government International Bond       EUR       6.750%       20/06/2026         150,000       Ukraine Government International Bond       USD       7.750%       01/09/2026			700,182				•	
1,410,000     Yapi ve Kredi Bankasi AS <sup>(e)</sup> USD     7.875%     22/01/2031       Ukraine       450,000     Ukraine Government International Bond     EUR     6.750%     20/06/2026       150,000     Ukraine Government International Bond     USD     7.750%     01/09/2026			1,422,782					
Ukraine         450,000         Ukraine Government International Bond         EUR         6.750%         20/06/2026           150,000         Ukraine Government International Bond         USD         7.750%         01/09/2026			919,231					
450,000         Ukraine Government International Bond         EUR         6.750%         20/06/2026           150,000         Ukraine Government International Bond         USD         7.750%         01/09/2026	31 1,441,7	25 0.8	1,441,725	22/01/2031	7.875%	USD .	Yapi ve Kredi Bankasi AS <sup>(e)</sup>	1,410,000
450,000         Ukraine Government International Bond         EUR         6.750%         20/06/2026           150,000         Ukraine Government International Bond         USD         7.750%         01/09/2026	7,472,1	97 4.4	7,472,197					
150,000 Ukraine Government International Bond USD 7.750% 01/09/2026								
			602,909					
aa uuu uutane talvetimentimentamana pund—senes taletti. 1950 1100% (2008/2000)			167,591 110,117	31/05/2040	7.750% 0.000%	USD	Ukraine Government International Bond Ukraine Government International Bond—Series GDP <sup>(e)</sup>	
			880,617	01/00/2040	0.00070		Gridine Government international point Governor	00,000
United Arab Emirates			,				ates	United Arah Emira
200,000 Abu Dhabi Crude Oil Pipeline LLC USD 4.600% 02/11/2047	47 232,6	554 0.1	232,654	02/11/2047	4.600%	USD		
200,000 DP World Plc. USD 5.625% 25/09/2048	48 245,3	379 0.1	245,379			USD	DP World Plc.	200,000
100,000 DP World Plc. 144A <sup>(f)</sup> USD 6.850% 02/07/2037			133,765					
400,000 Emirate of Dubai Government International Bonds USD 3.900% 09/09/2050			369,625					
210,000       Finance Department Government of Sharjah       USD       3.625%       10/03/2033         820,000       Finance Department Government of Sharjah       USD       4.000%       28/07/2050			211,575 752,350					

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
		Currency	microst rate	muturity Dute		Equity
Bonds – (Conti	nued) rates – (Continued)					
	National Central Cooling Co., PJSC	USD	2.500%	21/10/2027	976,325	0.58
1,570,000	NBK Tier 1 Financing 2 Ltd. <sup>(e)</sup>	USD	4.500%	Perp.	1,647,562	0.97
					4,569,235	2.70
United Kinadem					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
United Kingdom 1,150,000	Gazprom PJSC Via Gaz Finance Plc. (e)	USD	4.599%	Perp.	1,184,379	0.70
260,000	·	USD	8.950%	11/03/2025	258,388	0.16
200,000	Vedanta Resources Ltd.	USD	6.125%	09/08/2024	172,047	0.10
					1,614,814	0.96
United States					.,,	
	Kosmos Energy Ltd.	USD	7.125%	04/04/2026	487,656	0.29
	Resorts World Las Vegas LLC Via RWLV Capital, Inc.	USD	4.625%	06/04/2031	204,902	0.12
510,000	Sasol Financing USA LLC	USD	5.875%	27/03/2024	547,348	0.32
	SK Battery America, Inc.	USD	2.125%	26/01/2026	366,060	0.22
10,620,000	United States Treasury Note/Bond	USD	1.244%	31/05/2028	10,609,214	6.27
					12,215,180	7.22
Uzbekistan						
200,000	Uzbekistan Government Bond	USD	3.700%	25/11/2030	198,600	0.12
Venezuela						
1,620,000	Venezuela Government International Bond	USD	7.650%	21/04/2025	174,150	0.10
Vietnam						
330,000	Viet Nam Debt & Asset Trading Corp.	USD	3.414%	10/10/2025	297,371	0.18
TOTAL BONDS						
(cost USD 136,51	10,303)				139,742,054	82.65
<u>-</u>						% of
Holdings	Security Description				Market Value USD	Shareholders'
Holdings	Security Description				Market Value USD	
Mutual Funds –						Shareholders'
Mutual Funds –	- 3.25%	ς (α)(h)			USD	Shareholders' Equity
Mutual Funds – Ireland 5,503,095	3.25%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class	\$} <sup>(g)(h)</sup>				Shareholders'
Mutual Funds – Ireland 5,503,095	3.25%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class	s)(g)(h)			<b>USD</b> 5,503,095	Shareholders' Equity
Mutual Funds - Ireland 5,503,095 TOTAL MUTUAL (cost USD 5,503,	- 3.25%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)				USD	Shareholders' Equity
Mutual Funds – Ireland 5,503,095 TOTAL MUTUAL (cost USD 5,503,	- 3.25%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN				5,503,095 5,503,095	Shareholders' Equity  3.25
Mutual Funds - Ireland 5,503,095 TOTAL MUTUAL (cost USD 5,503,	- 3.25%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN				<b>USD</b> 5,503,095	Shareholders' Equity
Mutual Funds – Ireland 5,503,095 TOTAL MUTUAL (cost USD 5,503,	- 3.25%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN				5,503,095 5,503,095 145,245,149	Shareholders' Equity  3.25  3.25  85.90
Mutual Funds – Ireland 5,503,095 TOTAL MUTUAL (cost USD 5,503,	- 3.25%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN		Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	5,503,095 5,503,095	Shareholders' Equity  3.25  3.25
Mutual Funds – Ireland 5,503,095 TOTAL MUTUAL (cost USD 5,503, TOTAL TRANSFI (cost USD 142,07) Holdings	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description	G	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	5,503,095 5,503,095 145,245,149 Market Value	Shareholders' Equity  3.25  3.25  85.90  % of Shareholders'
Mutual Funds – Ireland 5,503,095 TOTAL MUTUAL (cost USD 5,503, TOTAL TRANSFI (cost USD 142,0°) Holdings Transferable se	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class OPEN OPEN OPEN OPEN OPEN OPEN OPEN OPEN	G	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	5,503,095 5,503,095 145,245,149 Market Value	Shareholders' Equity  3.25  3.25  85.90  % of Shareholders'
Mutual Funds – Ireland 5,503,095 TOTAL MUTUAL (cost USD 5,503, TOTAL TRANSFI (cost USD 142,0° Holdings Transferable se Bonds – 15.64%	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class OPEN OPEN OPEN OPEN OPEN OPEN OPEN OPEN	G	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	5,503,095 5,503,095 145,245,149 Market Value	Shareholders' Equity  3.25  3.25  85.90  % of Shareholders'
Mutual Funds – Ireland 5,503,095 TOTAL MUTUAL (cost USD 5,503, TOTAL TRANSFI (cost USD 142,0° Holdings Transferable se Bonds – 15,64% Bermuda	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  ecurities dealt in another regulated market	G			5,503,095 5,503,095 145,245,149 Market Value USD	Shareholders' Equity  3.25  3.25  85.90  % of Shareholders' Equity
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,01)  Holdings  Transferable se Bonds – 15.64% Bermuda 410,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  ccurities dealt in another regulated market 6  Credicorp Ltd.	G Currency	2.750%	17/06/2025	5,503,095 5,503,095 145,245,149 Market Value USD	Shareholders' Equity  3.25  3.25  85.90  % of Shareholders' Equity
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,0°  Holdings  Transferable se Bonds – 15.64% Bermuda 410,000 240,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  curities dealt in another regulated market 6  Credicorp Ltd. Geopark Ltd.	Currency USD USD	2.750% 5.500%	17/06/2025 17/01/2027	5,503,095 5,503,095 145,245,149 Market Value USD	Shareholders' Equity  3.25  85.90  % of Shareholders' Equity  0.25 0.14
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,0°  Holdings  Transferable se Bonds – 15.64°, Bermuda 410,000 240,000 250,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class O95)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  currities dealt in another regulated market 6  Credicorp Ltd. Geopark Ltd. Sagicor Financial Co., Ltd.	Currency USD USD USD	2.750% 5.500% 5.300%	17/06/2025 17/01/2027 13/05/2028	5,503,095  5,503,095  145,245,149  Market Value USD  412,173 242,140 258,248	Shareholders' Equity  3.25  3.25  85.90  % of Shareholders' Equity  0.25 0.14 0.15
Mutual Funds – Ireland 5,503,095 TOTAL MUTUAL (cost USD 5,503, TOTAL TRANSFI (cost USD 142,0 Holdings Transferable se Bonds – 15.649 Bermuda 410,000 240,000 250,000 1,240,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class 1905)  FRABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  Currities dealt in another regulated market 6  Credicorp Ltd. Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd.	Currency  USD USD USD USD	2.750% 5.500%	17/06/2025 17/01/2027 13/05/2028 15/08/2025	5,503,095 5,503,095 145,245,149 Market Value USD 412,173 242,140 258,248 1,268,132	3.25 3.25 85.90 Shareholders' Equity  0.25 0.14 0.15 0.75
Mutual Funds – Ireland 5,503,095 TOTAL MUTUAL (cost USD 5,503, TOTAL TRANSFI (cost USD 142,0 Holdings Transferable se Bonds – 15.649 Bermuda 410,000 240,000 250,000 1,240,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class O95)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  currities dealt in another regulated market 6  Credicorp Ltd. Geopark Ltd. Sagicor Financial Co., Ltd.	Currency USD USD USD	2.750% 5.500% 5.300% 2.625%	17/06/2025 17/01/2027 13/05/2028	5,503,095  5,503,095  145,245,149  Market Value USD  412,173 242,140 258,248 1,268,132 639,765	\$\text{Shareholders'} \text{Equity} \\ 3.25 \\ \text{3.25} \\ \text{85.90} \\ \text{Shareholders'} \text{Equity} \\ \text{0.14} \\ 0.15 \\ 0.75 \\ 0.38 \end{arge}
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,01)  Holdings  Transferable se Bonds – 15.649 Bermuda 410,000 240,000 250,000 1,240,000 630,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class 1905)  FRABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  Currities dealt in another regulated market 6  Credicorp Ltd. Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd.	Currency  USD USD USD USD	2.750% 5.500% 5.300% 2.625%	17/06/2025 17/01/2027 13/05/2028 15/08/2025	5,503,095 5,503,095 145,245,149 Market Value USD 412,173 242,140 258,248 1,268,132	3.25 3.25 85.90 Shareholders' Equity  0.25 0.14 0.15 0.75
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,0°  Holdings  Transferable se Bonds – 15.649 Bermuda 410,000 240,000 250,000 1,240,000 630,000  Brazil	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  curities dealt in another regulated market 6  Credicorp Ltd. Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.	Currency  USD USD USD USD USD USD USD	2.750% 5.500% 5.300% 2.625% 3.250%	17/06/2025 17/01/2027 13/05/2028 15/08/2025 15/08/2030	5,503,095 5,503,095 145,245,149 Market Value USD  412,173 242,140 258,248 1,268,132 639,765 2,820,458	\$\frac{3.25}{3.25}\$ \$3.25 \$\frac{3.25}{3.25}\$ \$85.90 \$\frac{90}{3.25}\$ \$0.44 \$0.15 \$0.75 \$0.38 \$1.67
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,01  Holdings  Transferable se Bonds – 15.649 Bermuda 410,000 240,000 250,000 1,240,000 630,000  Brazil 820,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class 1905)  FRABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  Currities dealt in another regulated market 6  Credicorp Ltd. Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd.	Currency  USD USD USD USD	2.750% 5.500% 5.300% 2.625%	17/06/2025 17/01/2027 13/05/2028 15/08/2025	5,503,095  5,503,095  145,245,149  Market Value USD  412,173 242,140 258,248 1,268,132 639,765	\$3.25 \$3.25 \$5.90 % of Shareholders Equity 0.25 0.14 0.15 0.75 0.36
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,0')  Holdings  Transferable se Bonds – 15.64'9 Bermuda 410,000 240,000 250,000 1,240,000 630,000  Brazil 820,000  Cayman Islands	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  curities dealt in another regulated market 6  Credicorp Ltd. Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.  BRF S.A.	Currency  USD USD USD USD USD USD USD	2.750% 5.500% 5.300% 2.625% 3.250%	17/06/2025 17/01/2027 13/05/2028 15/08/2025 15/08/2030	5,503,095 5,503,095 145,245,149 Market Value USD 412,173 242,140 258,248 1,268,132 639,765 2,820,458 855,119	3.25 3.25 85.90 % of Shareholders Equity  0.25 0.14 0.15 0.75 0.38 1.67
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,0°  Holdings  Transferable se Bonds – 15.64°, Bermuda 410,000 240,000 250,000 1,240,000 630,000  Brazil 820,000  Cayman Islands 340,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class O95)  FUNDS O95)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  Currities dealt in another regulated market 66  Credicorp Ltd. Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.  BRF S.A.  21 Vianet Group, Inc. 144A <sup>(f)</sup>	Currency  USD USD USD USD USD USD USD	2.750% 5.500% 5.300% 2.625% 3.250% 4.875%	17/06/2025 17/01/2027 13/05/2028 15/08/2025 15/08/2030 24/01/2030	5,503,095 5,503,095 145,245,149 Market Value USD 412,173 242,140 258,248 1,268,132 639,765 2,820,458 855,119 293,318	\$ 3.25  \$ 3.25  \$ 85.90  \$ 85.90  \$ 60  \$ 1.40  \$ 1.67  \$ 1.67  \$ 1.67  \$ 1.67  \$ 1.67  \$ 1.67  \$ 1.67  \$ 1.67  \$ 1.67
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,0)  Holdings  Transferable se Bonds – 15.649 Bermuda 410,000 250,000 1,240,000 630,000  Brazil 820,000  Cayman Islands 340,000 1,030,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  Curities dealt in another regulated market 6  Credicorp Ltd. Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.  BRF S.A.  21 Vianet Group, Inc. 144A <sup>(f)</sup> Grupo Aval Ltd.	Currency  USD USD USD USD USD USD USD USD USD	2.750% 5.500% 5.300% 2.625% 3.250% 4.875%	17/06/2025 17/01/2027 13/05/2028 15/08/2025 15/08/2030 24/01/2030 01/02/2026 26/09/2022	5,503,095 5,503,095 145,245,149 Market Value USD  412,173 242,140 258,248 1,268,132 639,765 2,820,458 855,119 293,318 1,064,572	3.25 3.25 85.90 Shareholders Equity  0.25 0.14 0.15 0.38 1.67
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,01  Holdings  Transferable se Bonds – 15.649 Bermuda 410,000 240,000 250,000 1,240,000 630,000  Brazil 820,000  Cayman Islands 340,000 1,030,000 290,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  Curities dealt in another regulated market 66  Credicorp Ltd. Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.  BRF S.A.  21 Vianet Group, Inc. 144A <sup>(f)</sup> Grupo Aval Ltd. iQIYI, Inc.	Currency  USD USD USD USD USD USD USD USD USD	2.750% 5.500% 5.300% 2.625% 3.250% 4.875% 3.074% 4.750% 3.750%	17/06/2025 17/01/2027 13/05/2028 15/08/2025 15/08/2030 24/01/2030 01/02/2026 26/09/2022 01/12/2023	5,503,095 5,503,095 145,245,149 Market Value USD  412,173 242,140 258,248 1,268,132 639,765 2,820,458 855,119 293,318 1,064,572 290,180	3.25 3.25 85.90 % or Shareholders Equity  0.25 0.14 0.15 0.36 0.51 0.65 0.17
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,0**  Holdings  Transferable se Bonds – 15.64%  Bermuda 410,000 240,000 250,000 1,240,000 630,000  Brazil 820,000  Cayman Islands 340,000 1,030,000 290,000 290,000 290,000 290,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  curities dealt in another regulated market 6  Credicorp Ltd. Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.  BRF S.A.  21 Vianet Group, Inc. 144A <sup>(f)</sup> Grupo Aval Ltd. iQIYI, Inc. iQIYI, Inc.	Currency  USD USD USD USD USD USD USD USD USD US	2.750% 5.500% 5.300% 2.625% 3.250% 4.875% 3.074% 4.750% 3.750% 2.000%	17/06/2025 17/01/2027 13/05/2028 15/08/2035 15/08/2030 24/01/2030 01/02/2026 26/09/2022 01/12/2023 01/04/2025	5,503,095  5,503,095  145,245,149  Market Value USD  412,173 242,140 258,248 1,268,132 639,765 2,820,458  855,119  293,318 1,064,572 290,180 265,086	3.25 3.25 85.90 % o Shareholders Equity  0.26 0.14 0.15 0.77 0.38 1.67 0.51
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,0')  Holdings  Transferable se Bonds – 15.64'9 Bermuda 410,000 240,000 250,000 1,240,000 630,000  Brazil 820,000 Cayman Islands 340,000 1,030,000 290,000 290,000 290,000 30,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  Credicorp Ltd. Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.  BRF S.A.  21Vianet Group, Inc. 144A <sup>(f)</sup> Grupo Aval Ltd. iQIYI, Inc. iQIYI, Inc. iQIYI, Inc.	Currency  USD USD USD USD USD USD USD USD USD US	2.750% 5.500% 5.300% 2.625% 3.250% 4.875% 3.074% 4.750% 3.750% 2.000% 4.000%	17/06/2025 17/01/2027 13/05/2028 15/08/2025 15/08/2030 24/01/2030 01/02/2026 26/09/2022 01/12/2023 01/04/2025 15/12/2026	5,503,095  5,503,095  145,245,149  Market Value USD  412,173 242,140 258,248 1,268,132 639,765 2,820,458  855,119  293,318 1,064,572 290,180 265,086 29,152	\$\frac{\text{Shareholders'}}{\text{Equity}}\$  3.25  3.25  85.90  \$\text{Shareholders'} \text{Guity}  0.25  0.14  0.15  0.75  0.38  1.67  0.51  0.17  0.63  0.17  0.66  0.02
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,0)  Holdings  Transferable se Bonds – 15.649 Bermuda 410,000 250,000 1,240,000 630,000  Brazil 820,000  Cayman Islands 340,000 1,030,000 290,000 290,000 30,000 200,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  Curities dealt in another regulated market Geopark Ltd. Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.  BRF S.A.  21 Vianet Group, Inc. 144A <sup>(f)</sup> Grupo Aval Ltd. iQIYI, Inc. iQIYI, Inc. iQIYI, Inc. iQIYI, Inc. iQIYI, Inc. iQIYI, Inc. MGM China Holdings Ltd.	Currency  USD USD USD USD USD USD USD USD USD US	2.750% 5.500% 5.300% 2.625% 3.250% 4.875% 3.074% 4.750% 2.000% 4.000% 4.750%	17/06/2025 17/01/2027 13/05/2028 15/08/2025 15/08/2030 24/01/2030 01/02/2026 26/09/2022 01/12/2023 01/04/2025 15/12/2026 01/02/2027	5,503,095  5,503,095  145,245,149  Market Value USD  412,173 242,140 258,248 1,268,132 639,765 2,820,458  855,119  293,318 1,064,572 290,180 265,086 29,152 206,521	Shareholders' Equity  3.25  3.25  85.90  Shareholders' Equity  0.25  0.14  0.15  0.75  0.38  1.67  0.51  0.17  0.63  0.17  0.16  0.02  0.12
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,0  Holdings  Transferable se Bonds – 15.649 Bermuda 410,000 240,000 250,000 1,240,000 630,000  Brazil 820,000  Cayman Islands 340,000 1,030,000 290,000 290,000 30,000 200,000 80,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  Curities dealt in another regulated market 66  Credicorp Ltd. Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.  BRF S.A.  21 Vianet Group, Inc. 144A <sup>(f)</sup> Grupo Aval Ltd. iQIYI, Inc.	USD USD USD USD USD USD USD USD USD USD	2.750% 5.500% 5.300% 2.625% 3.250% 4.875% 3.074% 4.750% 2.000% 4.000% 4.750% 2.910%	17/06/2025 17/01/2027 13/05/2028 15/08/2025 15/08/2030 24/01/2030 01/02/2026 26/09/2022 01/12/2023 01/04/2025 15/12/2026 01/02/2027 01/02/2026	5,503,095  5,503,095  145,245,149  Market Value USD  412,173 242,140 258,248 1,268,132 639,765 2,820,458  855,119  293,318 1,064,572 290,180 265,086 29,152 206,521 69,991	Shareholders' Equity  3.25  85.90  % of Shareholders' Equity  0.25 0.14 0.15 0.75 0.38 1.67  0.51  0.17 0.63 0.17 0.16 0.02 0.12 0.04
Mutual Funds – Ireland 5,503,095  TOTAL MUTUAL (cost USD 5,503,  TOTAL TRANSFI (cost USD 142,0  Holdings  Transferable se Bonds – 15.649 Bermuda 410,000 240,000 250,000 1,240,000 630,000  Brazil 820,000  Cayman Islands 340,000 1,030,000 290,000 290,000 30,000 200,000 80,000	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class FUNDS 095)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTIN 13,398)  Security Description  Curities dealt in another regulated market Geopark Ltd. Geopark Ltd. Sagicor Financial Co., Ltd. Tengizchevroil Finance Co. International Ltd. Tengizchevroil Finance Co. International Ltd.  BRF S.A.  21 Vianet Group, Inc. 144A <sup>(f)</sup> Grupo Aval Ltd. iQIYI, Inc. iQIYI, Inc. iQIYI, Inc. iQIYI, Inc. iQIYI, Inc. iQIYI, Inc. MGM China Holdings Ltd.	Currency  USD USD USD USD USD USD USD USD USD US	2.750% 5.500% 5.300% 2.625% 3.250% 4.875% 3.074% 4.750% 2.000% 4.000% 4.750%	17/06/2025 17/01/2027 13/05/2028 15/08/2025 15/08/2030 24/01/2030 01/02/2026 26/09/2022 01/12/2023 01/04/2025 15/12/2026 01/02/2027	5,503,095  5,503,095  145,245,149  Market Value USD  412,173 242,140 258,248 1,268,132 639,765 2,820,458  855,119  293,318 1,064,572 290,180 265,086 29,152 206,521	Shareholders' Equity  3.25  3.25  85.90  Shareholders' Equity  0.25  0.14  0.15  0.75  0.38  1.67  0.51  0.17  0.63  0.17  0.16  0.02  0.12

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti						
Chile						
	CAP S.A. Sociodad Química y Minora do Chilo S.A.	USD USD	3.900% 4.250%	27/04/2031 22/01/2050	466,328 322,800	0.28 0.19
300,000	Sociedad Quimica y Minera de Chile S.A.	030	4.230%	22/01/2030		
					789,128	0.47
320 000	Banco Davivienda S.A. <sup>(e)</sup>	USD	6.650%	Perp.	328,800	0.19
	Empresas Publicas de Medellin ESP	USD	4.250%	18/07/2029	710,082	0.42
					1,038,882	0.61
Guatemala						
	Banco Industrial S.A. <sup>(e)</sup>	USD	4.875%	29/01/2031	834,748	0.49
Israel	101.0	1100	0.0750/	0.4.105.100.00	54.045	2.22
	ICL Group Ltd. 144A <sup>(f)</sup>	USD	6.375%	31/05/2038	51,015	0.03
Luxembourg 100 000	Gazprom PJSC Via Gaz Capital S.A.	USD	7.288%	16/08/2037	139,746	0.08
	Guara Norte SARL	USD	5.198%	15/06/2034	304,312	0.18
340,000	JSM Global SARL	USD	4.750%	20/10/2030	350,121	0.21
	Rede D'or Finance SARL	USD	4.500%	22/01/2030	679,841	0.40
280,000	Tupy Overseas S.A.	USD	4.500%	16/02/2031	278,250	0.17
					1,752,270	1.04
Mexico	BBVA Bancomer S.A. <sup>(e)</sup>	LICD	E 40E0/	10/01/2022	020 220	0.55
	Cemex SAB de CV	USD USD	5.125% 7.375%	18/01/2033 05/06/2027	929,329 226,525	0.55 0.13
	Cemex SAB de CV	USD	5.200%	17/09/2030	436,319	0.13
	Industrias Penoles SAB de CV	USD	4.750%	06/08/2050	242,003	0.14
					1,834,176	1.08
Netherlands					.,,,,	
	Metinvest BV	USD	7.750%	23/04/2023	214,163	0.13
Panama						
	Banco Latinoamericano de Comercio Exterior S.A.	USD	2.375%	14/09/2025	532,074	0.31
	Banco Nacional de Panama	USD	2.500%	11/08/2030	212,781	0.13
	Cable Onda S.A. Cable Onda S.A. 144A <sup>(f)</sup>	USD USD	4.500% 4.500%	30/01/2030 30/01/2030	1,102,551 212,029	0.65 0.13
200,000	Gubio Gilda G.A. 144AC	000		00/01/2000		
					2,059,435	1.22
Paraguay 400,000	Banco Continental S.A.E.C.A.	USD	2.750%	10/12/2025	393,000	0.23
	Telefonica Celular del Paraguay S.A.	USD	5.875%	15/04/2027	770,081	0.46
					1,163,081	0.69
Peru					, ,	
	Consorcio Transmantaro S.A.	USD	4.700%	16/04/2034	938,999	0.55
780,000	Corp Lindley S.A.	USD	4.625%	12/04/2023	804,588	0.48
	Hunt Oil Co. of Peru LLC Sucursal Del Peru	USD	6.375%	01/06/2028	592,143	0.35
1,110,000	InRetail Consumer	USD	3.250%	22/03/2028	1,071,844	0.63
					3,407,574	2.01
Supranationals	ATD T					
350,000	ATP Tower Holdings LLC Via Andean Tower Partners Colombia SAS Via Andean Telecom Partners	USD	4.050%	27/04/2026	351,662	0.21
Turkey					,	
	Yapi ve Kredi Bankasi AS <sup>(e)</sup>	USD	13.875%	Perp.	460,000	0.27
United Kingdom						
25,475,000	Arab Republic of Egypt—HSBC Bank Plc. 144A <sup>(f)</sup>	EGP	0.000%	23/12/2021	1,511,880	0.89
United States	Arch Popublic of Fount - Citigroup Clabel Medical Heldings Iv - 4444/ft	FOR	0.0000	26/05/2000	2 257 202	4.00
	Arab Republic of Egypt—Citigroup Global Markets Holdings, Inc. 144A <sup>(f)</sup> Arab Republic of Egypt—JPMorgan Chase Bank NA 144A <sup>(f)</sup>	EGP EGP	0.000% 0.000%	26/05/2022 02/09/2021	2,257,296 1,293,926	1.33 0.77
	Arab Republic of Egypt—JPMorgan Chase Bank NA 144A <sup>(f)</sup> Arab Republic of Egypt—JPMorgan Chase Bank NA 144A <sup>(f)</sup>	EGP	0.000%	14/04/2022	1,061,903	0.77
. 5,57 5,500			0.000/0	, 0-1/2022	.,551,555	0.00

					Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Bonds - (Cor	· · · · · · · · · · · · · · · · · · ·					
United States - 100,0	00 Austin BidCo, Inc.	USD	7.125%	15/12/2028	99,625	0.06
210,0	00 MercadoLibre, Inc.	USD	2.375%	14/01/2026	209,475	0.12
					4,922,225	2.91
TOTAL BONDS (cost USD 26,1					26,445,119	15.64
TOTAL TRANS	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 128,209)				26,445,119	15.64
	erable Securities					
Bonds – 0.67 Dominican Rep						
	00 Dominican Republic Central Bank Notes	DOP	11.000%	15/09/2023	194,769	0.12
Indonesia	(4)(4)					
	00 Delta Merlin Dunia Tekstil PT—Series A <sup>(c)(d)</sup> 00 Delta Merlin Dunia Tekstil PT—Series B	USD USD	1.500% 34.344%	26/06/2028 26/06/2032	17,232 5,057	0.01 0.00
	50 25.00 Mo.iii. 20.100 M	002		20,00,2002	22,289	0.01
Panama					22,209	0.01
	00 AES Panama Generation Holdings SRL	USD	4.375%	31/05/2030	709,808	0.42
Singapore 200,0	00 Tiger Holdco Pte Ltd. 144A <sup>(f)</sup>	USD	13.000%	10/06/2023	202,610	0.12
TOTAL BONDS (cost USD 1,14					1,129,476	0.67
TOTAL OTHER	R TRANSFERABLE SECURITIES 44,109)				1,129,476	0.67
MARKET VAL	UE OF INVESTMENTS EXCLUDING DERIVATIVES				172,819,744	102.21
	,===,				,,	
Futures Cont	tracts – 0.01%			Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders Equity
	USD					
	US Treasury Long Bond Futures 21/09/2021 US Treasury Ultra Long Bond Futures 21/09/2021		Long Long	1,877,250 7,956,344	4,132 28,169	0.00
				9,833,594	32,301	0.02
UNREALISED	GAIN ON FUTURES CONTRACTS				32,301	0.02
Number of Contracts	Security Description			Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	USD					
	US Treasury Notes 10YR Futures 21/09/2021 US Treasury Notes 5YR Futures 30/09/2021		Short Short	(6,065,531) (13,991,696)	(7,872) (11,687)	(0.00)
(***)				(20,057,227)	(19,559)	(0.01)
UNREALISED	LOSS ON FUTURES CONTRACTS				(19,559)	(0.01)
Non-Delivers	ble Bond Forward Contracts – 0.00%					
	bio Bona i ormana commacio cico/i			Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders Equity
	COP					
3,263,476,430	BFS00761 TRS COP R F 6.25000COL17CT03557 08/07/2021		Long	5,223	5,223	0.00
ა,ⴢაი,იიი,იიი	BFS00762 TRS COP R F 7.50000COL17CT02625 08/07/2021		Long	6,270	6,270	0.00
				11,493	11,493	0.00
UNREALISED	GAIN ON NON-DELIVERABLE BOND FORWARD CONTRACTS				11,493	0.00

Forward	Currency	Contracts	- 0.03%
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Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
BRL	3,121,994	USD	588,271	02/06/2021	8,714	0.00
EUR EUR	332,622 330,735	ILS JPY	1,301,218	07/06/2021 07/06/2021	4,469	0.00
COP	1,109,488,050	USD	43,491,598 297,000	08/06/2021	7,019 1,707	0.00
USD	3,446,305	JPY	375,921,211	10/06/2021	28,804	0.02
NZD	7,769,929	USD	5,609,906	11/06/2021	21,628	0.00
TWD	24,178,594	USD	867,325	11/06/2021	5,809	0.00
USD	29,135,519	EUR	23,932,727	11/06/2021	15,217	0.03
USD	5,812,523	NZD	8,013,152	11/06/2021	4,706	0.01
USD	3,242,000	TRY	27,378,853	14/06/2021	74,402	0.04
KRW	2,359,596,619	USD	2,101,565	15/06/2021	15,095	0.00
TWD	32,736,037	USD	1,174,808	15/06/2021	7,885	0.01
AUD CAD	3,956,901 494,307	USD EUR	3,044,256 334,007	16/06/2021 16/06/2021	5,318 2,703	0.01 0.00
CAD	8,066,087	USD	6,425,587	16/06/2021	250,865	0.00
CHF	4,655,578	EUR	4,222,158	16/06/2021	32,297	0.13
CHF	3,144,170	USD	3,402,477	16/06/2021	89,199	0.06
CNH	5,425,491	EUR	690,616	16/06/2021	10,718	0.01
CNH	45,095,005	USD	6,883,962	16/06/2021	190,207	0.13
CZK	35,227,072	EUR	1,362,601	16/06/2021	26,311	0.02
CZK	27,994,961	USD	1,282,106	16/06/2021	56,505	0.04
EUR	350,104	AUD	540,801	16/06/2021	9,239	0.01
EUR	2,261,080	NOK	22,881,180	16/06/2021	8,969	0.00
EUR	17,309,991	USD	20,869,470	16/06/2021	194,606	0.09
GBP GBP	549,205 293,806	EUR JPY	633,271 44,736,297	16/06/2021 16/06/2021	6,801 9,171	0.00
GBP	2,371,002	USD	3,310,801	16/06/2021	45,405	0.04
HUF	310,282,706	USD	1,069,722	16/06/2021	14,262	0.01
ILS	7,183,261	USD	2,200,521	16/06/2021	8,982	0.01
MXN	176,715,954	USD	8,643,774	16/06/2021	194,409	0.10
NOK	49,909,994	USD	5,896,315	16/06/2021	85,770	0.04
NZD	1,209,550	AUD	1,117,107	16/06/2021	15,700	0.02
NZD	582,397	JPY	46,304,892	16/06/2021	1,128	0.00
NZD	4,941,242	USD	3,507,984	16/06/2021	73,303	0.05
PLN	5,071,608	USD	1,319,185	16/06/2021	56,817	0.03
SEK SEK	3,429,876 3,593,174	EUR NOK	334,007 3,537,807	16/06/2021 16/06/2021	6,174 8,231	0.00 0.01
SEK	56,898,956	USD	6,717,129	16/06/2021	127,883	0.01
SGD	2,583,031	USD	1,923,397	16/06/2021	27,895	0.02
USD	7,116,588	JPY	773,866,608	16/06/2021	81,022	0.04
USD	165,073	THB	5,086,846	16/06/2021	2,304	0.00
ZAR	51,718,687	USD	3,532,266	17/06/2021	208,720	0.12
IDR	3,638,528,663	USD	253,327	21/06/2021	269	0.00
TWD	23,155,741	USD	831,010	21/06/2021	6,133	0.00
USD	5,165,631	AUD	6,641,524	21/06/2021	46,895	0.02
USD	8,759,203	EUR	7,158,135	21/06/2021	47,817	0.03
USD EUR	2,127,660 210,551	TRY USD	17,814,746 255,876	23/06/2021 25/06/2021	76,710 383	0.04 0.00
SGD	2,206,007	USD	1,662,056	25/06/2021	4,384	0.00
USD	168,404	PEN	629,158	25/06/2021	4,624	0.00
KRW	473,639,550	USD	421,500	28/06/2021	3,381	0.00
USD	6,898,287	EUR	5,632,161	28/06/2021	43,072	0.02
IDR	35,579,499,142	USD	2,455,601	01/07/2021	21,487	0.02
BRL	3,481,346	USD	653,142	02/07/2021	10,571	0.00
USD	9,629,195	PEN	34,036,872	12/07/2021	763,937	0.46
COP	943,505,511	USD	252,319	22/07/2021	1,066	0.00
USD	1,403,248	COP	5,191,706,802	22/07/2021	8,980	0.02
USD USD	169,515 1,731,134	MXN CLP	3,406,271 1,229,107,679	04/08/2021 12/08/2021	87 36,212	0.00 0.02
ZAR	2,755,968	USD	1,229,107,679	13/08/2021	2,523	0.02
RUB	52,375,385	USD	702,776	18/08/2021	3,289	0.00
USD	783,471	CZK	16,303,270	19/08/2021	4,048	0.00
RUB	35,631,692	USD	461,550	01/10/2021	15,681	0.01
USD	1,185,732	TRY	11,605,821	06/04/2022	43,784	0.03
UNREALISED GAI	IN ON FORWARD CUR	RENCY CONTR	RACTS		3,191,702	1.89
	Amount		Amount	Maturity	Unrealised Loss	% of Shareholders'
Currency	Bought	Currency	Sold	Date	USD	Equity
USD	215,883	CAD	272,000	01/06/2021	(9,264)	(0.01)

Unrealised

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	581,351	BRL	3,121,994	02/06/2021	(15,634)	(0.02)
USD	1,416,205	PLN	5,469,239	02/06/2021	(67,562)	(0.04)
EUR	9,717,619	USD	11,867,655	03/06/2021	(45,468)	(0.03)
USD	11,726,861	EUR	9,646,478	03/06/2021	(8,776)	(0.01)
EUR	292,708	SEK	2,976,837	07/06/2021	(1,964)	(0.00)
EUR	5,435,196	USD	6,641,967	07/06/2021	(29,161)	(0.02)
MXN	3,765,402	USD	189,040	07/06/2021	(521)	(0.00)
USD	4,372,131	EUR	3,605,312	07/06/2021	(14,322)	(0.01)
USD	185,305	MXN	3,765,402	07/06/2021	(3,213)	(0.00)
USD	291,155	COP	1,115,122,386	08/06/2021	(9,070)	(0.01)
JPY	375,920,853	USD	3,448,711	10/06/2021	(31,213)	(0.02)
EUR	20,918,406	USD	25,489,996	11/06/2021	(37,392)	(0.02)
USD	870,673	TWD	24,178,594	11/06/2021	(2,461)	(0.00)
TRY	12,333,651	USD	1,473,308	14/06/2021	(46,366)	(0.03)
USD	283,642	ILS	929,496	14/06/2021	(2,259)	(0.00)
USD	3,852,276	KRW	4,342,287,882	15/06/2021	(42,946)	(0.02)
EUR	350,116	CAD	519,509	16/06/2021	(3,960)	(0.00)
EUR	2,352,363	CHF	2,599,244	16/06/2021	(23,994)	(0.01)
EUR	345,092	CZK	8,832,718	16/06/2021	(2,413)	(0.00)
EUR	1,049,779	GBP	908,229	16/06/2021	(8,170)	(0.01)
EUR	1,673,843	SEK	17,052,960	16/06/2021	(14,635)	(0.01)
GBP	389,292	CHF	498,789	16/06/2021	(2,865)	(0.00)
JPY	131,246,435	CAD	1,468,261	16/06/2021	(22,086)	(0.01)
JPY	501,700,658	USD	4,595,918	16/06/2021	(34,734)	(0.02)
NOK	10,457,930	EUR	1,042,508	16/06/2021	(15,139)	(0.00)
TRY	19,393,907	USD	2,369,182	16/06/2021	(127,864)	(0.07)
USD	869,134	AUD	1,130,241	16/06/2021	(1,939)	(0.00)
USD	6,927,612	CAD	8,669,643	16/06/2021	(248,415)	(0.14)
USD	4,824,592	CHF	4,460,162	16/06/2021	(128,527)	(0.10)
USD	5,707,767	CNH	37,261,697	16/06/2021	(137,570)	(0.07)
USD	6,496,119	EUR	5,402,741	16/06/2021	(78,335)	(0.04)
USD	2,458,696	GBP	1,775,395	16/06/2021	(54,415)	(0.03)
USD	2,461,869	ILS	8,049,749	16/06/2021	(14,160)	(0.00)
USD	7,437,124	MXN	153,109,709	16/06/2021	(220,424)	(0.12)
USD	3,268,802	NOK	27,689,339	16/06/2021	(49,970)	(0.03)
USD	4,167,494	NZD	5,875,106	16/06/2021	(90,636)	(0.07)
USD	3,291,000	SEK	27,998,010	16/06/2021	(77,193)	(0.04)
USD	410,524	SGD	545,172	16/06/2021	(1,314)	(0.00)
USD	3,574,815	TRY	31,079,549	16/06/2021	(16,997)	(0.02)
USD	5,334,500	ZAR	79,962,467	17/06/2021	(449,454)	(0.27)
AUD	4,455,599	USD	3,450,358	21/06/2021	(16,354)	(0.00)
EUR	697,032	USD	853,217	21/06/2021	(4,936)	(0.00)
USD	1,992,729	TWD	55,560,183	21/06/2021	(15,922)	(0.01)
COP	4,623,359,050	USD	1,247,344	22/06/2021	(3,735)	(0.00)
USD	1,236,129	COP	4,604,599,622	22/06/2021	(2,432)	(0.00)
TRY	10,028,872	USD	1,178,218	23/06/2021	(23,628)	(0.01)
PEN	4,147,500	USD	1,087,064	25/06/2021	(7,402)	(0.00)
USD	17,779,049	EUR	14,887,924	25/06/2021	(340,821)	(0.20)
USD	5,196,707	SGD	6,905,917	25/06/2021	(20,089)	(0.01)
EUR	363,142	SEK	3,693,156	28/06/2021	(2,335)	(0.00)
EUR	3,862,825	USD	4,717,717	28/06/2021	(16,058)	(0.01)
USD	2,015,549	CNH	12,930,811	28/06/2021	(11,331)	(0.01)
USD	882,787	KRW	992,693,430	28/06/2021	(7,714)	(0.01)
USD	1,574,751	IDR	23,049,331,897	01/07/2021	(29,971)	(0.02)
PEN	24,798,772	USD	6,834,571	12/07/2021	(375,471)	(0.24)
PEN	1,224,305	USD	339,190	15/07/2021	(20,303)	(0.01)
CLP	658,905,195	USD	939,069	12/08/2021	(30,448)	(0.02)
USD	224,724	CAD	272,000	20/08/2021	(396)	(0.00)
USD	149,971	ZAR	2,104,092	31/08/2021	(728)	(0.00)
USD	383,549	RUB	29,725,034	01/10/2021	(14,572)	(0.01)
UNREALISED LOS	S ON FORWARD CUR	RENCY CON	TRACTS		(3,137,447)	(1.86)

Share Class Specific Forward Currency Contracts – (0.33%)

Currency	Amount Bought (	Currency	Amount Sold	Maturity Date	Gain USD	% of Shareholders' Equity
AUD	155,539 l	USD	119,841	01/06/2021	25	0.00

Silare Class Spec	ific Forward Curren	cy contracts – (c	ontinueu)			Unanalisad	0/ - 5
Currency	Amount Bought	Currency	Amount Sold		Maturi Da		% of Shareholders' Equity
USD EUR	120,407 122,054	AUD USD	155,539 145,269		01/06/202 25/06/202		0.00
			TS HELD FOR HEDGING PURPO	SES		3,847	0.00
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Maturi Da	,	Shareholders' Equity
GBP AUD	112,506,396 150,390	USD USD	159,827,036 116,511		05/08/202 20/08/202	, , ,	(0.33) (0.00)
UNREALISED LOSS	S ON FORWARD CUR	RENCY CONTRAC	TS HELD FOR HEDGING PURPO	SES		(565,665)	(0.33)
Options – 0.06%					Unrealised		% of
Holdings	Security Description				Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Purchased Option	s					
8,631,000	Call AUD / Put USD		Expires 17/06/2021	Strike 0.79	(27,929)	7,789	0.00
10,825,000	EUR Call EUR / Put USD		Expires 01/06/2021	Strike 1.22	(37,543)	3,411	0.00
4,104,000	Call EUR / Put USD		Expires 03/06/2021	Strike 1.21	18,747	33,286	0.02
8,146,000	Call EUR / Put USD		Expires 03/06/2021	Strike 1.22	(14,461)	17,798	0.01
13,512,000	Call EUR / Put USD		Expires 09/06/2021	Strike 1.23	(37,748)	19,413	0.01
8,208,000	Call EUR / Put USD		Expires 17/06/2021	Strike 1.23	(25,657)	19,152	0.01
10,934,000	Call EUR / Put USD		Expires 17/06/2021	Strike 1.23	(41,139)	27,894	0.02
13,766,000	Call EUR / Put USD		Expires 24/06/2021	Strike 1.24	(34,508)	23,597	0.02
	NZD				(172,309)	144,551	0.09
9,003,000	Call NZD / Put USD		Expires 09/06/2021	Strike 0.74	(33,838)	6,375	0.00
3,373,000	USD Put USD / Call CNH		Expires 24/06/2021	Strike 6.38	8,928	16,349	0.01
1,686,000	Put USD / Call KRW		Expires 24/06/2021	Strike 1,113.00	4,920	11,391	0.01
1,639,000	Put USD / Call RUB		Expires 30/09/2021	Strike 72.35	3,548	21,535	0.01
6,723,000	Put USD / Call SGD		Expires 23/06/2021	Strike 1.32	13,365	29,756	0.02
3,281,000	Put USD / Call TWD		Expires 09/06/2021	Strike 27.55	(4,836)	4,383	0.00
3,342,000	Put USD / Call TWD		Expires 17/06/2021	Strike 27.50	1,591	7,974	0.00
1,671,000	Put USD / Call TWD		Expires 17/06/2021	Strike 27.75	6,723	10,796	0.01
TOTAL PURCHASE	ED OPTIONS				34,239	102,184	0.06
(cost USD 460,736)						260,899	0.15
	Written Options AUD						
(2,126,000)	Call AUD / Put NZD		Expires 03/06/2021	Strike 1.09	3,740	(2)	(0.00)
(2,126,000)	Put AUD / Call NZD		Expires 03/06/2021	Strike 1.07	(7,626)	(11,295)	(0.00)
	EUR				(3,886)	(11,297)	(0.00)
(1,366,000)	Call EUR / Put ILS		Expires 03/06/2021	Strike 3.96	818	(5,050)	(0.00)
(1,366,000)	Call EUR / Put JPY		Expires 03/06/2021	Strike 133.00	(6,655)	(11,008)	(0.00)
(1,366,000)	Call EUR / Put SEK		Expires 03/06/2021	Strike 10.28	3,661	(100)	(0.00)
(1,384,000)	Call EUR / Put SEK		Expires 23/06/2021	Strike 10.25	2,608	(2,718)	(0.00)
(10,825,000)	Call EUR / Put USD		Expires 01/06/2021	Strike 1.22	48,215	(3,411)	(0.00)
(4,104,000)	Call EUR / Put USD		Expires 03/06/2021	Strike 1.21	(2,598)	(33,286)	(0.02)
(8,146,000)	Call EUR / Put USD		Expires 03/06/2021	Strike 1.22	43,834	(17,798)	(0.01)
(13,512,000)	Call EUR / Put USD		Expires 09/06/2021	Strike 1.23	51,120	(19,413)	(0.01)
(10,934,000)	Call EUR / Put USD		Expires 17/06/2021	Strike 1.24	20,656	(7,316)	(0.01)
					161,659	(100,100)	(0.06)
(3,373,000)	USD Call USD / Put CNH		Expires 24/06/2021	Strike 6.48	3,252	(2,904)	(0.00)
	Call USD / Put COP		Expires 03/06/2021	Strike 3,980.00	9,301	(55)	(0.00)
(1,650,000)							( /
(1,650,000) (1,679,000)	Call USD / Put ILS		Expires 10/06/2021	Strike 3.33	4,359	(334)	(0.00)
			Expires 10/06/2021 Expires 24/06/2021	Strike 3.33 Strike 1,140.00	4,359 3,242	(334) (2,591)	(0.00) (0.00)

Options – (Contir	nued)				Unrealised		% of
Holdings	Security Description				Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Written Options – (Continued)						
	USD – (Continued)						
(1,671,000)	Call USD / Put TWD	Expires 17/06/2021	Strike 28.35		3,845	(480)	(0.00)
(1,684,000)	Call USD / Put ZAR	Expires 27/08/2021	Strike 15.50		961	(9,368)	(0.01)
(1,639,000)	Put USD / Call RUB	Expires 30/09/2021	Strike 72.35		1,173	(21,535)	(0.01)
(1,671,000)	Put USD / Call TWD	Expires 17/06/2021	Strike 27.75		28,122	(10,796)	(0.01)
TOTAL WRITTEN C					20,122		
(cost USD (345,367	<u>'))</u>					(159,473)	(0.09)
(cost USD 115,369)	)					101,426	0.06
Swap Contracts -	- (0.03%)						
Net Local Notional						Unrealised Gain	% of Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
	Interest Rate Swaps						
25,160,000	Fixed 5.800%	Floating (BRL 1 month BRCDI)		BRL	02/01/2023	8,203	0.00
32,635,000	Fixed 6.320%	Floating (BRL 1 month BRCDI)		BRL	02/01/2025	157,142	0.09
10,941,400,000	Fixed 3.500%	Floating (CLP 6 month LIBOR)		CLP	16/06/2023	42,495	0.03
471,310,000	Fixed 2.500%	Floating (CLP 6 month CLOIS)		CLP	16/06/2026	4,737	0.00
15,660,000	Floating (EUR 6 month LIBOR) Fixed 0.000%	Fixed 0.000%		EUR EUR	16/06/2023 16/06/2024	429	0.00
2,120,000 9,300,000	Fixed 0.000% Fixed 0.000%	Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)		EUR	16/06/2024	1,021 18,587	0.00
1,710,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	16/06/2028	8,513	0.01
1,960,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)		EUR	16/06/2031	18,639	0.01
170,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)		EUR	16/06/2036	3,284	0.00
90,000	Fixed 0.250%	Floating (EUR 6 month EURIBOR)		EUR	16/06/2041	2,536	0.00
190,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)		EUR	16/06/2051	8,492	0.00
4,296,315,000	Fixed 1.500%	Floating (HUF 6 month BUBOR)		HUF	16/06/2023	62,210	0.04
2,225,340,000	Floating (INR 6 month LIBOR)	Fixed 4.110%		INR	29/04/2023	21,571	0.01
539,060,000	Fixed 4.750%	Floating (INR 6 month LIBOR)		INR	17/03/2026	78,208	0.05
18,609,000,000	Fixed 1.250%	Floating (KRW 3 month LIBOR)		KRW	15/09/2023	27,089	0.02
8,585,380,000	Fixed 1.500%	Floating (KRW 3 month LIBOR)		KRW	15/09/2026	4,634	0.00
20,975,000	Fixed 6.400%	Floating (MXN 1 month TIIE)		MXN	04/06/2031	31,540	0.02
1,200,000	Floating (THB 6 month THFX)	Fixed 1.250%		THB	17/06/2025	108	0.00
27,325,000	Fixed 4.000%	Floating (ZAR 3 month JIBAR)		ZAR	16/06/2023	2,950	0.00
28,300,000	Floating (ZAR 3 month JIBAR)	Fixed 6.250%		ZAR	17/06/2026	29,397	0.02
7,150,000	Floating (ZAR 3 month JIBAR)	Fixed 7.750%		ZAR	16/06/2031	9,199	0.01
UNREALISED GAIR	N ON INTEREST RATE SWAPS					540,984	0.32
	Credit Default Swaps						
120,000	Floating (Colombia Government International Bond)	Fixed 1.000%		USD	20/06/2024	235	0.00
1,580,000	Floating (Abu Dhabi Government International Bond)	Fixed 1.000%		USD	20/12/2024	10,485	0.01
180,000	Floating (Indonesia Government International Bond)	Fixed 1.000%		USD	20/12/2025	3,433	0.00
10,420,000	Floating (Markit CDX Emerging Markets 35 Version 1 Index)	Fixed 1.000%		USD	20/06/2026	8,732	0.01
1,150,000	Floating (Turkey Government International Bond)	Fixed 1.000%		USD	20/06/2026	5,692	0.00
UNREALISED GAIR	N ON CREDIT DEFAULT SWAPS					28,577	0.02
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS					569,561	0.34
Net Local Notional						Unrealised Loss	% of Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
	Interest Rate Swaps		<u></u>			<u></u>	
65,880,000	Floating (BRL 1 month BRCDI)	Fixed 3.390%		BRL	03/01/2022	(88,573)	(0.05)
27,375,000	Floating (BRL 1 month BRCDI)	Fixed 4.120%		BRL	03/01/2022	(699)	(0.00)
37,019,891	Floating (BRL 1 month BRCDI)	Fixed 4.230%		BRL	02/01/2023	(128,306)	(80.0)
2,305,000	Floating (BRL 1 month BRCDI)	Fixed 4.930%		BRL	02/01/2024	(12,957)	(0.01)
67,550,000	Floating (BRL 1 month BRCDI)	Fixed 7.370%		BRL	02/01/2024	(11,970)	(0.01)
41,350,000	Fixed 8.495%	Floating (BRL 1 month BRCDI)		BRL	04/01/2027	(9,920)	(0.01)
44,610,000	Floating (CNY 3 month LIBOR)	Fixed 2.500%		CNY	15/09/2023	(4,027)	(0.00)
23,310,550,000	Fixed 3.300%	Floating (COP 3 month LIBOR)		COP	16/06/2023	(13,529)	(0.01)

Contracts –	

Net Local Notional					Unrealised Loss	% o Shareholders
Amount	Pay	Receive	Currency	Maturity Date	USD	Equit
	Interest Rate Swaps – (Continued)					
94,020,000	Floating (CZK 6 month PRIBOR)	Fixed 1.250%	CZK	16/06/2023	(15,177)	(0.01
487,730,000	Floating (INR 6 month LIBOR)	Fixed 4.053%	INR	11/05/2023	(2,527)	(0.00
190,220,000	Fixed 4.700%	Floating (MXN 1 month TIIE)	MXN	14/06/2023	(17,054)	(0.01
27,340,000	Floating (MXN 1 month TIIE)	Fixed 6.050%	MXN	07/06/2028	(35,711)	(0.02
87,320,000	Fixed 0.250%	Floating (PLN 3 month WIBOR)	PLN	16/12/2021	(11,512)	(0.01
68,125,000	Fixed 1.000%	Floating (PLN 6 month WIBOR)	PLN	16/06/2023	(41,361)	(0.02
17,560,000	Floating (PLN 6 month WIBOR)	Fixed 0.750%	PLN	16/12/2025	(141,344)	80.0)
446,190,000	Floating (THB 6 month LIBOR)	Fixed 0.750%	THB	16/12/2025	(41,947)	(0.03
26,890,000	Floating (THB 6 month LIBOR)	Fixed 0.750%	THB	17/03/2026	(3,136)	(0.00
810,000	Fixed 0.750%	Floating (USD 3 month LIBOR)	USD	16/06/2031	(1,193)	(0.00
UNREALISED LOS	S ON INTEREST RATE SWAPS				(580,943)	(0.35
	Credit Default Swaps					
1,000,000	Floating (Brazilian Government International Bond)	Fixed 1.000%	USD	20/12/2024	(3,201)	(0.00
1,440,000	Floating (Colombia Government International Bond)	Fixed 1.000%	USD	20/12/2024	(5,771)	(0.00
4,820,000	Floating (iTraxx Asia ex-Japan IG Series 35 Version 1)	Fixed 1.000%	USD	20/06/2026	(26,736)	(0.02
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(35,708)	(0.02
TOTAL UNREALISE	ED LOSS ON SWAP CONTRACTS				(616,651)	(0.37
MARKET VALUE O (cost USD 169,401,					172,390,752	101.9
OTHER ASSETS A	ND LIABILITIES				(3,307,235)	(1.95
SHAREHOLDERS'	EQUITY				169,083,517	100.0
						% o
TOTAL INVESTMEN	NTS				Market Value USD	Shareholders Equit
Total Investments exclu	ding derivatives (cost USD 169,285,716)				172,819,744	102.2
Unrealised gain on futur	res contracts				32,301	0.0
Unrealised loss on futur	res contracts				(19,559)	(0.01
Unrealised gain on non-	-deliverable bond forward contracts				11,493	0.0
Unrealised gain on forw	vard currency contracts				3,191,702	1.8
Unrealised loss on forw	•				(3,137,447)	(1.86
Unrealised gain on forw	vard currency contracts held for hedging purpose	es			3,847	0.0
-	ard currency contracts held for hedging purpose				(565,665)	(0.33
	sed options (cost USD 460,736)				260,899	0.1
	options (cost USD (345,367))				(159,473)	(0.09
Unrealised gain on swa					569,561	0.3
Unrealised loss on swap					(616,651)	(0.37
Other Assets and Liabil	•				(3,307,235)	(1.95
Shareholders' Equi	ity				169,083,517	100.00

The Futures Commission Merchant was BofA Securities, Inc.

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A. and UBS AG.

The counterparties for swap contracts were Credit Suisse, Deutsche Bank AG, Morgan Stanley and Morgan Stanley & Co., LLC.

The maximum individual counterparty exposure as at 31 May 2021 is 0.57% of the NAV.

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

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

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

<sup>(</sup>d) This security has a step up coupon which moves to the second rate at a set date in the future.

<sup>(</sup>e) Variable and floating coupon rates are those quoted as of 31 May 2021.

<sup>(</sup>f) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>&</sup>lt;sup>(g)</sup> A related party to Goldman Sachs Funds.

<sup>(</sup>h) The yield for this fund as at 31 May 2021 was 0.011%.

# Goldman Sachs Funds—Global Absolute Return Portfolio Schedule of Investments As at 31 May 2021

Holdings	<b>s</b>	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equity
Transfe	erable se	curities admitted to an official exchange listing					
Bonds	<b>– 12.10</b> %						
Austria	215,000	ams AG 144A <sup>(c)</sup>	USD	7.000%	31/07/2025	230,319	0.09
Brazil	-						
	200,000	Brazilian Government International Bond	USD	3.875%	12/06/2030	202,218	0.08
British \	/irgin Islai 200.000	n <b>ds</b> Huarong Finance 2017 Co., Ltd. <sup>(d)</sup>	USD	4.000%	Perp.	116,480	0.04
Canada		· · · · · · · · · · · · · · · · · · ·				,	
		Cenovus Energy, Inc.	USD	5.375%	15/07/2025	256,902	0.10
	75,000	Suncor Energy, Inc.	USD	3.600%	01/12/2024	81,574	0.03
						338,476	0.13
Colomb		Colombia Government International Bond	USD	3.125%	15/04/2031	414,368	0.15
	430,000	Colombia Government International Bond	020	3.125%	15/04/2031	414,300	0.13
Egypt	200,000	Egypt Government International Bond	USD	4.550%	20/11/2023	207,613	0.08
France							
		Altice France S.A. 144A <sup>(c)</sup>	USD	7.375%	01/05/2026	208,000	0.08
		Altice France S.A. 144A <sup>(c)</sup> Credit Agricole S.A.	USD USD	5.125% 4.375%	15/07/2029 17/03/2025	302,331 221,088	0.11
		Credit Agricole S.A.  Credit Agricole S.A. 144A <sup>(c)(d)</sup>	USD	6.875%	Perp.	223,968	0.08
	,					955,387	0.35
Indones	ia					,	
		Perusahaan Penerbit SBSN Indonesia III	USD	4.400%	01/03/2028	557,477	0.21
Ireland							
		AerCap Ireland Capital DAC Via AerCap Global Aviation Trust	USD	4.875%	16/01/2024	163,745	0.06
		AerCap Ireland Capital DAC Via AerCap Global Aviation Trust	USD USD	6.500%	15/07/2025 15/11/2025	380,019	0.14
		GE Capital International Funding Co. Unlimited Co. GE Capital International Funding Co. Unlimited Co.	USD	3.373% 4.418%	15/11/2035	218,636 233,284	0.08
		Steris Irish Financial Co. Unlimited Co.	USD	2.700%	15/03/2031	25,122	0.01
						1,020,806	0.38
Japan							
		Mitsubishi UFJ Financial Group, Inc.	USD	3.751%	18/07/2039	221,846	30.0
Luxemb	-	DH Europe Finance II SARL	USD	2.600%	15/11/2029	155,340	0.06
Mexico	,					,	
MICKIGO	200,000	Mexico City Airport Trust	USD	4.250%	31/10/2026	212,887	0.08
	,	Mexico Government International Bond	USD	3.250%	16/04/2030	268,116	0.10
	200,000	Mexico Government International Bond	USD	2.659%	24/05/2031	194,212	0.07
						675,215	0.25
Netherla		Lukail Constition DV	Heb	2.0750/	06/05/2020	240.027	0.00
		Lukoil Securities BV LYB International Finance BV	USD USD	3.875% 4.875%	06/05/2030 15/03/2044	210,937 60,428	0.08
						271,365	0.10
Peru						2. 1,000	
	10,000	Peruvian Government International Bond	USD	2.780%	01/12/2060	8,340	0.00
	30,000	Peruvian Government International Bond	USD	3.230%	28/07/2121	24,918	0.01
						33,258	0.01
Spain							
	-	Banco Santander S.A. Banco Santander S.A.	USD USD	2.746% 2.749%	28/05/2025 03/12/2030	211,976 195,992	0.08
	200,000	Sundo Suntanuor C.A.	030	2.14370	05/12/2030		
						407,968	0.15
Switzerl		Credit Suisse AG 144A <sup>(c)</sup>	USD	6.500%	08/08/2023	221,306	0.08
		Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	5.250%	Perp.	302,089	0.11
						523,395	0.19

# Goldman Sachs Funds—Global Absolute Return Portfolio Schedule of Investments As at 31 May 2021

Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds -	(Contir	nued)					
Turkey	200 000	Turkiye Vakiflar Bankasi TAO	USD	5.250%	05/02/2025	197,684	0.07
	200,000	Turkiyo Vukiridi Barikasi 176		0.20070	00/02/2020	107,004	0.01
Ukraine	100,000	Ukraine Government International Bond	USD	7.750%	01/09/2024	110,345	0.04
United Ki		(4)					
	200,000	Barclays Plc. (d) HSBC Holdings Plc. (d)	USD USD	4.610%	15/02/2023 11/03/2025	205,888	0.08
		HSBC Holdings Plc. (d)	USD	3.803% 1.645%	18/04/2026	216,294 203,434	0.00
		Natwest Group Plc.	USD	3.875%	12/09/2023	214,726	0.08
		Natwest Group Plc. (d)	USD	4.519%	25/06/2024	215,932	0.08
						1,056,274	0.39
United St							
		Air Lease Corp.	USD USD	3.375%	01/07/2025	402,521 298,130	0.15 0.11
		Air Lease Corp. Alexandria Real Estate Equities, Inc.	USD	3.750% 3.375%	01/06/2026 15/08/2031	161,382	0.11
		Ally Financial, Inc.	USD	1.450%	02/10/2023	50,816	0.02
		Altria Group, Inc.	USD	4.400%	14/02/2026	58,886	0.02
	150,000	American International Group, Inc.	USD	3.900%	01/04/2026	167,470	0.06
,		American International Group, Inc.	USD	3.400%	30/06/2030	108,144	0.04
		American International Group, Inc.	USD	4.500%	16/07/2044	58,423	0.02
		American International Group, Inc.	USD	4.800%	10/07/2045	30,223	0.01
		American Tower Corp.  American Tower Corp.	USD USD	5.000% 2.100%	15/02/2024 15/06/2030	139,062 120.714	0.05 0.04
		Anheuser-Busch Cos., LLC Via Anheuser-Busch InBev Worldwide, Inc.	USD	4.700%	01/02/2036	238,656	0.09
	-	Anheuser-Busch Cos., LLC Via Anheuser-Busch InBev Worldwide, Inc.	USD	4.900%	01/02/2046	361,305	0.13
		Anheuser-Busch InBev Worldwide, Inc.	USD	4.750%	23/01/2029	177,004	0.07
•	150,000	Anheuser-Busch InBev Worldwide, Inc.	USD	5.450%	23/01/2039	190,803	0.07
		Anheuser-Busch InBev Worldwide, Inc.	USD	5.550%	23/01/2049	228,987	0.08
		AT&T, Inc.	USD	2.300%	01/06/2027	699,313	0.26
4		AT&T, Inc. AT&T, Inc.	USD USD	2.750% 6.150%	01/06/2031 15/09/2034	202,758 98,458	0.08 0.04
		AT&T, Inc.	USD	4.900%	15/08/2037	180,403	0.04
		AT&T, Inc.	USD	4.850%	01/03/2039	324,775	0.12
		AT&T, Inc.	USD	3.500%	01/06/2041	75,682	0.03
•	100,000	AT&T, Inc.	USD	5.150%	15/11/2046	123,521	0.05
		AT&T, Inc.	USD	5.150%	15/02/2050	30,967	0.01
		AT&T, Inc.	USD	3.650%	01/06/2051	50,024	0.02
		AutoNation, Inc.	USD	4.750%	01/06/2030	205,851	0.08
2		Bank of America Corp. Bank of America Corp.	USD USD	4.200% 4.450%	26/08/2024 03/03/2026	442,328 85,566	0.16 0.03
		Bank of America Corp.—Series L	USD	3.950%	21/04/2025	634,846	0.03
		BAT Capital Corp.	USD	2.259%	25/03/2028	147,715	0.05
		BAT Capital Corp.	USD	4.390%	15/08/2037	25,970	0.01
3		Becton Dickinson and Co.	USD	3.700%	06/06/2027	334,533	0.12
	25,000	Becton Dickinson and Co.	USD	4.669%	06/06/2047	29,984	0.01
		Becton Dickinson and Co.	USD	3.794%	20/05/2050	134,464	0.05
2		Berkshire Hathaway Energy Co.	USD	6.125%	01/04/2036	342,175	0.13
		Boeing Co.	USD	1.875%	15/06/2023	76,704	0.03
		Boeing Co.	USD USD	3.250% 3.375%	01/02/2035	49,747 46.544	0.02
		Boeing Co. Boeing Co.	USD	3.375% 3.850%	15/06/2046 01/11/2048	46,544 24,771	0.02 0.01
5		Boeing Co.	USD	5.805%	01/05/2050	290,369	0.01
-		BP Capital Markets America, Inc.	USD	3.119%	04/05/2026	81,762	0.03
		Burlington Northern Santa Fe LLC	USD	5.750%	01/05/2040	103,115	0.04
	196,000	Centene Corp.	USD	2.500%	01/03/2031	188,029	0.07
		Cigna Corp.	USD	4.125%	15/11/2025	620,202	0.23
		Cigna Corp.	USD	2.400%	15/03/2030	126,265	0.05
		CIT Group, Inc.	USD	4.750%	16/02/2024	109,000	0.04
	-	Citigroup, Inc. Citigroup, Inc.	USD USD	3.875% 4.750%	26/03/2025 18/05/2046	827,587 122,032	0.31 0.05
		Constellation Brands, Inc.	USD	4.400%	15/11/2025	341,052	0.03
		Constellation Brands, Inc.	USD	3.700%	06/12/2026	138,995	0.05
		Crown Castle International Corp.	USD	3.300%	01/07/2030	291,274	0.11
		Crown Castle International Corp.	USD	2.900%	01/04/2041	92,887	0.03
		CVS Health Corp.	USD	3.875%	20/07/2025	221,850	0.08
	50,000	CVS Health Corp.	USD	5.125%	20/07/2045	62,669	0.02
		CVS Health Corp.	USD	4.250%	01/04/2050	56,884	0.02
		Devon Energy Corp.	USD	5.850%	15/12/2025	295,185	0.11
	100 000	Dominion Energy, Inc.	USD	3.900%	01/10/2025	111,084	0.04

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds - (Contin	· ·					
United States – (0	Duke Realty LP	USD	1.750%	01/07/2030	23,678	0.01
	DuPont de Nemours, Inc.	USD	4.493%	15/11/2025	114,057	0.04
	DuPont de Nemours, Inc.	USD	4.725%	15/11/2028	88,532	0.03
	Energy Transfer LP	USD	5.200%	01/02/2022	127,440	0.05
	Energy Transfer LP	USD	2.900%	15/05/2025	131,737	0.05
200,000	Energy Transfer LP	USD	4.200%	15/04/2027	220,726	0.08
125,000	Energy Transfer LP	USD	5.150%	15/03/2045	137,900	0.05
25,000	Enterprise Products Operating LLC	USD	4.800%	01/02/2049	29,630	0.01
	EQT Corp.	USD	7.625%	01/02/2025	186,800	0.07
	Essex Portfolio LP	USD	3.000%	15/01/2030	51,883	0.02
	FedEx Corp.	USD	5.250%	15/05/2050	98,482	0.04
	First Horizon Corp.	USD	4.000%	26/05/2025	138,505	0.05
	FirstEnergy Corp.	USD	2.650%	01/03/2030	122,667	0.05
	Florida Power & Light Co. Ford Motor Credit Co., LLC	USD USD	3.950% 5.125%	01/03/2048 16/06/2025	58,542 357,398	0.02 0.13
	General Electric Co.	USD	5.875%	14/01/2038	99,507	0.13
	General Electric Co.	USD	4.350%	01/05/2050	114,411	0.04
	General Motors Co.	USD	5.400%	02/10/2023	221,290	0.08
	General Motors Co.	USD	6.600%	01/04/2036	67,557	0.03
	General Motors Co.	USD	5.200%	01/04/2045	149,146	0.06
	General Motors Financial Co., Inc.	USD	5.650%	17/01/2029	181,467	0.07
75,000	General Motors Financial Co., Inc.	USD	2.350%	08/01/2031	72,592	0.03
66,000	Genesis Energy LP Via Genesis Energy Finance Corp.	USD	7.750%	01/02/2028	66,330	0.02
100,000	Global Payments, Inc.	USD	2.650%	15/02/2025	105,601	0.04
	HB Fuller Co.	USD	4.250%	15/10/2028	56,375	0.02
	Healthcare Realty Trust, Inc.	USD	2.050%	15/03/2031	23,889	0.01
	Hewlett Packard Enterprise Co.	USD	4.900%	15/10/2025	628,188	0.23
	Hewlett Packard Enterprise Co.	USD	6.350%	15/10/2045	99,235	0.04
	Hillenbrand, Inc.	USD	5.750%	15/06/2025	226,275	0.08
	Home Depot, Inc.	USD	4.500%	06/12/2048	31,295	0.01
	Huntsman International LLC Huntsman International LLC	USD USD	4.500% 2.950%	01/05/2029 15/06/2031	141,127 50,199	0.05 0.02
	Intercontinental Exchange, Inc.	USD	2.650%	15/09/2040	116,791	0.02
325,000	* ·	USD	3.875%	10/09/2024	356,369	0.13
200,000	· · · · · · · · · · · · · · · · · · ·	USD	3.625%	01/12/2027	220,842	0.08
	Kinder Morgan, Inc.	USD	5.550%	01/06/2045	62,066	0.02
	Lowe's Cos., Inc.	USD	1.700%	15/10/2030	47,325	0.02
280,000	Lumen Technologies, Inc.—Series U	USD	7.650%	15/03/2042	315,000	0.12
125,000	Marsh & McLennan Cos., Inc.	USD	4.375%	15/03/2029	145,867	0.05
50,000	Masco Corp.	USD	1.500%	15/02/2028	48,617	0.02
267,000	MGM Resorts International	USD	4.750%	15/10/2028	283,020	0.10
	Mid-America Apartments LP	USD	1.700%	15/02/2031	23,330	0.01
	Morgan Stanley	USD	4.100%	22/05/2023	133,854	0.05
	Morgan Stanley	USD	3.950%	23/04/2027	534,584	0.20
	MPLX LP	USD	2.650%	15/08/2030	99,533	0.04
	MPLX LP	USD	4.700%	15/04/2048	56,090	0.02
	MPT Operating Partnership LP Via MPT Finance Corp.	USD	4.625%	01/08/2029	80,036	0.03
	NiSource, Inc. Occidental Petroleum Corp.	USD USD	3.950%	30/03/2048	54,940	0.02 0.03
	Oracle Corp.	USD	6.625% 2.875%	01/09/2030 25/03/2031	85,875 281,872	0.03
	Oracle Corp.	USD	4.000%	15/11/2047	52,422	0.02
	Oracle Corp.	USD	3.600%	01/04/2050	74,055	0.03
	Ovintiv Exploration, Inc.	USD	5.625%	01/07/2024	167,140	0.06
	Pacific Gas and Electric Co.	USD	2.500%	01/02/2031	115,756	0.04
	Pacific Gas and Electric Co.	USD	3.300%	01/08/2040	66,254	0.02
	Pacific Gas and Electric Co.	USD	3.500%	01/08/2050	21,634	0.01
200,000	PayPal Holdings, Inc.	USD	2.850%	01/10/2029	212,292	0.08
100,000	PerkinElmer, Inc.	USD	3.300%	15/09/2029	106,998	0.04
75,000	PerkinElmer, Inc.	USD	2.550%	15/03/2031	75,544	0.03
25,000	Phillips 66	USD	1.300%	15/02/2026	25,125	0.01
	Pioneer Natural Resources Co.	USD	1.125%	15/01/2026	99,167	0.04
	Progress Energy, Inc.	USD	7.000%	30/10/2031	170,960	0.06
	Public Service Electric and Gas Co.	USD	3.950%	01/05/2042	143,776	0.05
	Raytheon Technologies Corp.	USD	4.125%	16/11/2028	227,916	0.08
	Raytheon Technologies Corp.	USD	5.700%	15/04/2040	134,820	0.05
	Republic Services, Inc.	USD	1.750%	15/02/2032	70,120	0.03
	Santander Holdings USA, Inc.	USD	4.500%	17/07/2025	111,635	0.04
	Sempra Energy ServiceNow, Inc.	USD USD	3.800% 1.400%	01/02/2038 01/09/2030	109,050 91,704	0.04 0.03
25,000		USD	4.000%	15/12/2042	27,982	0.03
	Southern Co.	USD	3.250%	01/07/2026	163,015	0.06
130,000	Journal OU.	USD	3.230%	01/0//2020	100,015	0.06

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds - (Con	· ·					
United States –	(Continued) 0 Spirit Realty LP	USD	4.000%	15/07/2029	137,346	0.05
	0 Stryker Corp.	USD	1.950%	15/06/2030	170,322	0.06
	0 Sysco Corp.	USD	6.600%	01/04/2040	36,090	0.01
	0 Sysco Corp.	USD	6.600%	01/04/2050	37,813	0.01
75,00	0 Thermo Fisher Scientific, Inc.	USD	4.497%	25/03/2030	88,357	0.03
	0 T-Mobile USA, Inc.	USD	3.500%	15/04/2025	162,942	0.06
	0 T-Mobile USA, Inc.	USD	3.750%	15/04/2027	550,990	0.20
	0 T-Mobile USA, Inc.	USD	2.050%	15/02/2028	149,598	0.06
	0 T-Mobile USA, Inc. 0 T-Mobile USA, Inc.	USD USD	3.875% 4.500%	15/04/2030 15/04/2050	273,530 85,084	0.10 0.03
	0 TransDigm, Inc.	USD	5.500%	15/11/2027	316,437	0.03
	0 Tri Pointe Homes, Inc.	USD	5.700%	15/06/2028	225,500	0.08
	0 UDR, Inc.	USD	2.100%	01/08/2032	23,603	0.01
	0 Valero Energy Corp.	USD	2.700%	15/04/2023	104,123	0.04
75,00	0 VEREIT Operating Partnership LP	USD	3.100%	15/12/2029	79,017	0.03
100,00	0 VEREIT Operating Partnership LP	USD	2.850%	15/12/2032	102,051	0.04
155,00	0 Verizon Communications, Inc.	USD	2.100%	22/03/2028	157,181	0.06
	0 Verizon Communications, Inc.	USD	2.550%	21/03/2031	251,560	0.09
	0 Verizon Communications, Inc.	USD	5.250%	16/03/2037	95,747	0.04
	0 Verizon Communications, Inc.	USD	2.650%	20/11/2040	277,500	0.10
	0 Verizon Communications, Inc.	USD	5.012%	15/04/2049	10,149	0.00
	0 Wells Fargo & Co.	USD USD	4.100% 4.300%	03/06/2026 22/07/2027	281,445 343,089	0.10 0.13
	0 Wells Fargo & Co. 0 Whirlpool Corp.	USD	4.600%			0.13
	0 WP Carey, Inc.	USD	3.850%	15/05/2050 15/07/2029	60,016 82,282	0.02
	0 WP Carey, Inc.	USD	2.400%	01/02/2031	48,940	0.02
	O Zimmer Biomet Holdings, Inc.	USD	3.550%	20/03/2030	81,343	0.03
	0 Zoetis, Inc.	USD	2.000%	15/05/2030	122,291	0.05
					25,030,049	9.25
TOTAL BONDS (cost USD 32,83					32,725,883	12.10
	35,555,				02,720,000	
						% of
Holdings	Security Description				Market Value	Shareholders'
Holdings	Security Description				Market Value USD	Shareholders' Equity
Common Stoc						
Common Stoc						Equity
Common Stoc Argentina	ks – 18.76%				USD	Equity
Common Stoc Argentina 24	kks – 18.76%  6 MercadoLibre, Inc.				USD 335,709	<b>Equity</b> 0.12
Common Stoc Argentina 24 Australia 7,10	kks – 18.76%  6 MercadoLibre, Inc.  8 Goodman Group				335,709 106,365	0.12 0.04
Common Stoc Argentina 24 Australia 7,10 32,34	kks – 18.76%  6 MercadoLibre, Inc.				USD 335,709	0.12 0.04 0.05
Common Stoc Argentina 24 Australia 7,10 32,34 15,68	6 MercadoLibre, Inc. 8 Goodman Group 2 Ingenia Communities Group				335,709 106,365 138,461	0.12 0.04 0.05
Common Stoc Argentina 24 Australia 7,10 32,34 15,68	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd.				335,709 106,365 138,461 133,883	0.12 0.04 0.05 0.05
Common Stoc Argentina 24 Australia 7,10 32,34 15,68 37,60	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group				335,709 106,365 138,461 133,883 79,793 458,502	0.12 0.04 0.05 0.05 0.03
Common Stoc Argentina 24 Australia 7,10 32,34 15,68 37,60 Belgium 3,51	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd.				335,709 106,365 138,461 133,883 79,793	0.12 0.04 0.05 0.05 0.03
Common Stock Argentina 24  Australia 7,10 32,34 15,68 37,60  Belgium 3,51  Brazil	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA				335,709 106,365 138,461 133,883 79,793 458,502	0.12 0.04 0.05 0.05 0.03 0.17
Common Stoc Argentina 24 Australia 7,10 32,34 15,68 37,60 Belgium 3,51 Brazil 29,40	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA				335,709  106,365 138,461 133,883 79,793 458,502 133,995	0.12 0.04 0.05 0.05 0.03 0.17
Common Stoc Argentina 24  Australia 7,10 32,34 15,68 37,60  Belgium 3,51  Brazil 29,40 17,50	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA  0 Atacadao S.A. 0 B3 S.A Brasil Bolsa Balcao				335,709  106,365 138,461 133,883 79,793 458,502 133,995 123,231 57,088	0.12 0.04 0.05 0.05 0.03 0.17 0.05
Common Stoc Argentina 24 Australia 7,10 32,34 15,68 37,60 Belgium 3,51 Brazil 29,40 17,50 40,77	cks – 18.76%  6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA  0 Atacadao S.A. 0 B3 S.A Brasil Bolsa Balcao 5 Banco Bradesco S.A.—Preferred				335,709  106,365 138,461 133,883 79,793 458,502  133,995  123,231 57,088 207,166	0.12 0.04 0.05 0.05 0.03 0.17 0.05
Common Stoc Argentina 24 Australia 7,10 32,34 15,68 37,60 Belgium 3,51 Brazil 29,40 17,50 40,77 28,30	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA  0 Atacadao S.A. 0 B3 S.A Brasil Bolsa Balcao 5 Banco Bradesco S.A.—Preferred 7 Caixa Seguridade Participacoes S.A.				335,709  106,365 138,461 133,883 79,793 458,502  133,995  123,231 57,088 207,166 65,983	0.12 0.04 0.05 0.03 0.17 0.05
Common Stoc Argentina 24 Australia 7,10 32,34 15,68 37,60 Belgium 3,51 Brazil 29,40 17,50 40,77 28,30 2,51	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA  0 Atacadao S.A. 0 B3 S.A Brasil Bolsa Balcao 5 Banco Bradesco S.A.—Preferred 7 Caixa Seguridade Participacoes S.A. 6 Pagseguro Digital Ltd. "A"				335,709  106,365 138,461 133,883 79,793 458,502  133,995  123,231 57,088 207,166 65,983 123,913	0.12 0.04 0.05 0.03 0.17 0.05 0.04 0.02 0.08 0.02 0.08
Common Stoc Argentina 24 Australia 7,10 32,34 15,68 37,60 Belgium 3,51 Brazil 29,40 17,50 40,77 28,30 2,51	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA  0 Atacadao S.A. 0 B3 S.A Brasil Bolsa Balcao 5 Banco Bradesco S.A.—Preferred 7 Caixa Seguridade Participacoes S.A.				335,709  106,365 138,461 133,883 79,793  458,502  133,995  123,231 57,088 207,166 65,983 123,913 110,402	0.12 0.04 0.05 0.05 0.03 0.17 0.05 0.04 0.02 0.08 0.02 0.05 0.04
Common Stoc Argentina 24 Australia 7,10 32,34 15,68 37,60 Belgium 3,51 Brazil 29,40 17,50 40,77 28,30 2,51 8,14	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA  0 Atacadao S.A. 0 B3 S.A Brasil Bolsa Balcao 5 Banco Bradesco S.A.—Preferred 7 Caixa Seguridade Participacoes S.A. 6 Pagseguro Digital Ltd. "A"				335,709  106,365 138,461 133,883 79,793 458,502  133,995  123,231 57,088 207,166 65,983 123,913	0.12 0.04 0.05 0.05 0.03 0.17 0.05 0.04 0.02 0.08 0.02 0.05 0.04
Common Stoc Argentina 24 Australia 7,10 32,34 15,68 37,60 Belgium 3,51 Brazil 29,40 17,50 40,77 28,30 2,51 8,14	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA  0 Atacadao S.A. 0 B3 S.A Brasil Bolsa Balcao 5 Banco Bradesco S.A.—Preferred 7 Caixa Seguridade Participacoes S.A. 6 Pagseguro Digital Ltd. "A"				335,709  106,365 138,461 133,883 79,793  458,502  133,995  123,231 57,088 207,166 65,983 123,913 110,402	0.12 0.04 0.05 0.03 0.17 0.05 0.08 0.02 0.08 0.02 0.05 0.04
Common Stoc Argentina 24 Australia 7,10 32,34 15,68 37,60 Belgium 3,51 Brazil 29,40 17,50 40,77 28,30 2,51 8,14	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA  1 Atacadao S.A. 10 B3 S.A Brasil Bolsa Balcao 15 Banco Bradesco S.A.—Preferred 17 Caixa Seguridade Participacoes S.A. 18 Pagseguro Digital Ltd. "A" 19 Rede D'Or Sao Luiz S.A. 144A(c)				335,709  106,365 138,461 133,883 79,793  458,502  133,995  123,231 57,088 207,166 65,983 123,913 110,402 687,783	0.12 0.04 0.05 0.03 0.17 0.05 0.04 0.02 0.08 0.02 0.05 0.04 0.225
Common Stock Argentina 24  Australia 7,10 32,34 15,68 37,60  Belgium 3,51  Brazil 29,40 17,50 40,77 28,30 2,51 8,14  Canada 2,79 2,65	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA  0 Atacadao S.A. 0 B3 S.A Brasil Bolsa Balcao 5 Banco Bradesco S.A.—Preferred 7 Caixa Seguridade Participacoes S.A. 6 Pagseguro Digital Ltd. "A" 9 Rede D'Or Sao Luiz S.A. 144A(c)				106,365 138,461 133,883 79,793 458,502 133,995 123,231 57,088 207,166 65,983 123,913 110,402 687,783	0.12 0.04 0.05 0.03 0.17 0.05 0.04 0.02 0.08 0.02 0.05 0.04 0.25
Common Stoc Argentina 24 Australia 7,10 32,34 15,68 37,60 Belgium 3,51 Brazil 29,40 17,50 40,77 28,30 2,51 8,14	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA  0 Atacadao S.A. 0 B3 S.A Brasil Bolsa Balcao 5 Banco Bradesco S.A.—Preferred 7 Caixa Seguridade Participacoes S.A. 6 Pagseguro Digital Ltd. "A" 9 Rede D'Or Sao Luiz S.A. 144A(c)				106,365 138,461 133,883 79,793 458,502 133,995 123,231 57,088 207,166 65,983 123,913 110,402 687,783	0.12 0.04 0.05 0.03 0.17 0.05 0.08 0.02 0.08 0.02 0.05 0.04 0.25
Common Stock Argentina 24  Australia 7,10 32,34 15,68 37,60  Belgium 3,51  Brazil 29,40 17,50 40,77 28,30 2,51 8,14  Canada 2,79 2,65 5,24	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA  0 Atacadao S.A. 0 B3 S.A Brasil Bolsa Balcao 5 Banco Bradesco S.A.—Preferred 7 Caixa Seguridade Participacoes S.A. 6 Pagseguro Digital Ltd. "A" 9 Rede D'Or Sao Luiz S.A. 144A(c)				106,365 138,461 133,883 79,793 458,502 133,995 123,231 57,088 207,166 65,983 123,913 110,402 687,783	0.12 0.04 0.05 0.05 0.05 0.05 0.04 0.02 0.08 0.02 0.04 0.02 0.04 0.02 0.04 0.04 0.02 0.04 0.04
Common Stock Argentina 24  Australia 7,10 32,34 15,68 37,60  Belgium 3,51  Brazil 29,40 17,50 40,77 28,30 2,51 8,14  Canada 2,79 2,65 5,24 8,18  China	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA  0 Atacadao S.A. 0 B3 S.A Brasil Bolsa Balcao 5 Banco Bradesco S.A.—Preferred 7 Caixa Seguridade Participacoes S.A. 6 Pagseguro Digital Ltd. "A" 9 Rede D'Or Sao Luiz S.A. 144A(c)  2 Allied Properties Real Estate Investment Trust 8 Canadian Apartment Properties REIT 6 Chartwell Retirement Residences 7 Summit Industrial Income REIT				106,365 138,461 133,883 79,793 458,502 133,995 123,231 57,088 207,166 65,983 123,913 110,402 687,783 102,519 122,086 56,755 108,225 389,585	0.12 0.04 0.05 0.03 0.17 0.05 0.04 0.02 0.08 0.02 0.05 0.04 0.25 0.04 0.04 0.02 0.04 0.04 0.04 0.04 0.04
Common Stock Argentina 24  Australia 7,10 32,34 15,68 37,60  Belgium 3,51  Brazil 29,40 17,50 40,77 28,30 2,51 8,14  Canada 2,79 2,65 5,24 8,18  China 4,51	6 MercadoLibre, Inc.  8 Goodman Group 2 Ingenia Communities Group 2 NEXTDC Ltd. 1 Scentre Group  0 Warehouses De Pauw CVA  0 Atacadao S.A. 0 B3 S.A Brasil Bolsa Balcao 5 Banco Bradesco S.A.—Preferred 7 Caixa Seguridade Participacoes S.A. 6 Pagseguro Digital Ltd. "A" 9 Rede D'Or Sao Luiz S.A. 144A(c)				106,365 138,461 133,883 79,793 458,502 133,995 123,231 57,088 207,166 65,983 123,913 110,402 687,783 102,519 122,086 56,755 108,225	0.12 0.04 0.05 0.05 0.03 0.17 0.05 0.04 0.02 0.08 0.02 0.05 0.04 0.25 0.04 0.14 0.02 0.04
Common Stoc Argentina 24 Australia 7,10 32,34 15,68 37,60 Belgium 3,51 Brazil 29,40 17,50 40,77 28,30 2,51 8,14 Canada 2,79 2,65 5,24 8,18	Allied Properties Real Estate Investment Trust Canadian Apartment Properties REIT Chartwell Retirement Residences Summit Industrial Income REIT  MercadoLibre, Inc.  MercadoLibre, Inc.  Goodman Group Ingenia Communities Group NEXTDC Ltd. Scentre Group  Warehouses De Pauw CVA  Atacadao S.A. Atacadao S.A. Atacadao S.A. Basis Bolsa Balcao Banco Bradesco S.A.—Preferred Caixa Seguridade Participacoes S.A. Alied Properties Real Estate Investment Trust Canadian Apartment Properties REIT Chartwell Retirement Residences Summit Industrial Income REIT				335,709  106,365 138,461 133,883 79,793 458,502  133,995  123,231 57,088 207,166 65,983 123,913 110,402 687,783  102,519 122,086 56,755 108,225 389,585	0.12 0.04 0.05 0.05 0.05 0.05 0.04 0.02 0.08 0.02 0.04 0.02 0.04 0.02 0.04 0.04 0.02 0.04 0.04

Holdings		Security Description	Market Value USD	% of Shareholders' Equity
Commo	n Stock	s – (Continued)		
China – (				
		Bilibili, Inc.—ADR <sup>(e)</sup>	138,657	0.05
		China Merchants Bank Co., Ltd. "H" Contemporary Amperex Technology Co., Ltd. "A"	434,659 174,134	0.16 0.06
		Dago New Energy Corp.—ADR <sup>(e)</sup>	66,160	0.02
		ENN Energy Holdings Ltd.	231,698	0.09
		GDS Holdings Ltd.—ADR <sup>(e)</sup>	104,794	0.04
		Gree Electric Appliances, Inc. "A"	51,963	0.02
		Hangzhou Robam Appliances Co., Ltd. "A" (traded in China)	9,758	0.00
		Hangzhou Robam Appliances Co., Ltd. "A" (traded in Hong Kong) Kweichow Moutai Co., Ltd. "A"	99,668 420,742	0.04 0.16
		Luxshare Precision Industry Co., Ltd. "A" (traded in China)	79,685	0.03
		Luxshare Precision Industry Co., Ltd. "A" (traded in Hong Kong)	6,177	0.00
	8,900	Meituan "B" 144A <sup>(c)</sup>	308,896	0.11
		Minth Group Ltd.	31,908	0.01
		Ping An Insurance Group Co. of China Ltd. "H"	306,056	0.11
		SF Holding Co., Ltd. "A"	47,238	0.02
		Silergy Corp. Sunny Optical Technology Group Co., Ltd.	252,310 208,911	0.09 0.08
		Tencent Holdings Ltd.	1,219,207	0.45
		Topsports International Holdings Ltd. 144A <sup>(c)</sup>	96,103	0.04
	6,388	WuXi AppTec Co., Ltd. "H" 144A	132,325	0.05
	23,612	Zhejiang Sanhua Intelligent Controls Co., Ltd. "A"	81,904	0.03
			5,727,372	2.12
Cyprus		(4)		
		Ozon Holdings Plc.—ADR <sup>(e)</sup> TCS Group Holding Plc.—GDR <sup>(e)</sup>	93,700	0.03 0.09
	3,120	TOS Group Holding Pic.—GDR 7	235,163	
			328,863	0.12
Egypt	12,142	Commercial International Bank Egypt SAE	41,359	0.02
Finland	6,824	Neste OYJ	450,950	0.17
France				
	1,211	Gecina S.A.	193,510	0.07
		Klepierre S.A.	111,196	0.04
	2,485	Safran S.A.	377,407	0.14
			682,113	0.25
Germany		alstria office REIT-AG	149,342	0.06
		Instone Real Estate Group AG 144A <sup>(c)</sup>	64,842	0.02
		Vonovia S.E.	472,263	0.17
			686,447	0.25
Greece				
		JUMBO S.A.	174,243	0.06
Hong Ko		AIA Croup Ltd	207 522	0.11
		AlA Group Ltd. Alibaba Health Information Technology Ltd.	287,533 79,318	0.11 0.03
		China Mengniu Dairy Co., Ltd.	136,196	0.03
		CK Asset Holdings Ltd.	125,985	0.05
	3,833	Hong Kong Exchanges & Clearing Ltd.	236,048	0.09
		Link REIT	134,138	0.05
		Shangri-La Asia Ltd.	179,095	0.06
		Sino Biopharmaceutical Ltd. Swire Properties Ltd.	121,992 215,322	0.04 0.08
		Techtronic Industries Co., Ltd.	113,207	0.08
	.,		1,628,834	0.60
			.,520,004	
	2,768	OTP Bank Nyrt	150,883	0.06
India	2 302	Avenue Supermarts Ltd. 144A	96,033	0.04
		Divi's Laboratories Ltd. 144A	172,505	0.04
		Godrej Properties Ltd.	110,541	0.04
		ICICI Lombard General Insurance Co., Ltd. 144A <sup>(c)</sup>	160,740	0.06

India – (Co	3,097 12,399 2,408 6,090 7,665 10,106 18,486	s – (Continued) ) Info Edge India Ltd. Infosys Ltd. Infosys Ltd.—ADR <sup>(e)</sup> Kotak Mahindra Bank Ltd. SBI Life Insurance Co., Ltd. 144A <sup>(c)</sup> Tata Consumer Products Ltd. Wipro Ltd.	190,745 240,424 46,499 151,450 103,365 91,366 137,433	0.07 0.09 0.02 0.06 0.04 0.03
Indonesia	3,097 12,399 2,408 6,090 7,665 10,106 18,486	Înfo Edge India Ltd. Infosys Ltd. Infosys Ltd.—ADR <sup>(e)</sup> Kotak Mahindra Bank Ltd. SBI Life Insurance Co., Ltd. 144A <sup>(c)</sup> Tata Consumer Products Ltd.	240,424 46,499 151,450 103,365 91,366 137,433	0.09 0.02 0.06 0.04 0.03
 Indonesia {	12,399 2,408 6,090 7,665 10,106 18,486	Infosys Ltd. Infosys Ltd.—ADR <sup>(e)</sup> Kotak Mahindra Bank Ltd. SBI Life Insurance Co., Ltd. 144A <sup>(c)</sup> Tata Consumer Products Ltd.	240,424 46,499 151,450 103,365 91,366 137,433	0.09 0.02 0.06 0.04 0.03
Indonesia	6,090 7,665 10,106 18,486	Kotak Mahindra Bank Ltd. SBI Life Insurance Co., Ltd. 144A <sup>(c)</sup> Tata Consumer Products Ltd.	151,450 103,365 91,366 137,433	0.06 0.04 0.03
Indonesia	7,665 10,106 18,486 36,500	SBI Life Insurance Co., Ltd. 144A <sup>(c)</sup> Tata Consumer Products Ltd.	103,365 91,366 137,433	0.04 0.03
Indonesia	10,106 18,486 36,500	Tata Consumer Products Ltd.	91,366 137,433	0.03
Indonesia	36,500		137,433	
	36,500	vvipio Liu.	· · · · · · · · · · · · · · · · · · ·	
			1,001.101	0.56
			,,	0.50
(	30,160	Bank Central Asia Tbk PT	191,985	0.07
		Semen Indonesia Persero Tbk PT	40,626	0.02
			232,611	0.09
Ireland				
		Accenture Plc. "A"	654,489	0.24
	12,086	Dalata Hotel Group Plc.	64,988	0.03
			719,477	0.27
Italy 2	27,148	Davide Campari-Milano NV	348,764	0.13
Japan				
		Comforia Residential REIT, Inc.	76,825	0.03
		Hoya Corp.	698,473	0.26
		Hulic Reit, Inc.	119,643	0.04
		Keihanshin Building Co., Ltd. Kenedix Retail REIT Corp.	131,085 59,390	0.05 0.02
		Keyence Corp.	644,395	0.02
		Kyoritsu Maintenance Co., Ltd.	113,413	0.04
		Mitsubishi Estate Co., Ltd.	244,985	0.09
		Mitsui Fudosan Logistics Park, Inc.	205,097	0.08
		Nidec Corp.	367,082	0.13
	12	Nippon Prologis REIT, Inc.	37,089	0.01
		Open House Co., Ltd.	87,991	0.03
		Sankei Real Estate, Inc.	70,424	0.03
		Sumitomo Realty & Development Co., Ltd.	74,928	0.03
	115	United Urban Investment Corp.	164,665	0.06
Maniaa			3,095,485	1.14
Mexico	20,763	Arca Continental SAB de CV	112,058	0.04
		Kimberly-Clark de Mexico SAB de CV "A"	100,342	0.04
;	39,200	Wal-Mart de Mexico SAB de CV	124,291	0.04
			336,691	0.12
Netherland		CTP NV	70,656	0.02
	.,.	Koninklijke DSM NV	422,578	0.16
			493,234	0.18
Peru				
		Intercorp Financial Services, Inc. (traded in Peru)	33,797	0.01
	1,539	Intercorp Financial Services, Inc. (traded in United States)	41,676	0.02
			75,473	0.03
Philippines		Jollibee Foods Corp.	46,234	0.02
36	69,300	Monde Nissin Corp. 144A <sup>(c)(f)</sup>	104,306	0.04
			150,540	0.06
Poland	2 306	Dino Polska S.A. 144A	176,858	0.06
		InPost S.A.	85,162	0.06
	,	Powszechna Kasa Oszczedności Bank Polski S.A.	155,417	0.03
	.,			0.15
Russia			417,437	0.15
	19,800	Moscow Exchange MICEX-RTS PJSC	45,447	0.02

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
Russia – (Contini			
	Sberbank of Russia PJSC Yandex NV "A"	144,146 228,613	0.05 0.08
3,339	Talluex NV A	418,206	0.00
Saudi Arabia			
8,107	Saudi National Bank	116,302	0.04
Singapore	Ascendas Real Estate Investment Trust	102,423	0.04
	ESR-REIT	55,114	0.02
638	Sea Ltd.—ADR <sup>(e)</sup>	164,604	0.06
		322,141	0.12
South Africa			
	Clicks Group Ltd.	152,256	0.06
	Mr Price Group Ltd. Santam Ltd.	118,896 75,825	0.04 0.03
-,		346,977	0.13
South Korea		340,977	
	Hankook Tire & Technology Co., Ltd.	90,568	0.03
	LG Electronics, Inc.	203,862	0.07
	NAVER Corp.	235,140	0.09
	NCSoft Corp. Orion Corp.	263,622 97,683	0.10 0.04
	Pearl Abyss Corp.	52,786	0.02
	Samsung Electronics Co., Ltd.	1,197,428	0.44
		2,141,089	0.79
Spain			
	Banco Bilbao Vizcaya Argentaria S.A. Cellnex Telecom S.A. 144A <sup>(c)</sup>	444,392	0.17
	Merlin Properties Socimi S.A.	115,567 110,162	0.04 0.04
0,002	The first transfer and the control of the control o	670,121	0.25
Sweden			
7,016	Castellum AB	181,531	0.07
29,855	Hexagon AB "B"	428,070	0.16
		609,601	0.23
Switzerland 37,939	UBS Group AG	618,909	0.23
Taiwan			
	Chailease Holding Co., Ltd.	146,905	0.05
	MediaTek, Inc. Nien Made Enterprise Co., Ltd.	207,770 44,123	0.08 0.02
	Taiwan Semiconductor Manufacturing Co., Ltd.	1,169,516	0.43
	Taiwan Semiconductor Manufacturing Co., Ltd.—ADR <sup>(e)</sup>	515,208	0.19
6,000	Win Semiconductors Corp.	70,653	0.03
		2,154,175	0.80
Thailand			
	Airports of Thailand PCL Kasikornbank PCL	107,413 120,742	0.04 0.04
31,000	Nasikoli Ibalik F GL		
 Turkey		228,155	0.08
-	Sok Marketler Ticaret AS	62,161	0.02
United Kingdom			
	AstraZeneca Plc.	944,893	0.35
	Big Yellow Group Plc. Capital & Counties Properties Plc.	107,815 77,918	0.04 0.03
	Derwent London Plc.	77,918 81,256	0.03
	Ferguson Plc.	636,244	0.03
	InterContinental Hotels Group Plc.	427,769	0.16
	Reckitt Benckiser Group Plc.	440,905	0.16
	Neckit Berickiser Group File.	4-10,000	
4,896 53,788	Rentokil Initial Plc. Segro Plc.	362,259 244,877	0.13 0.09

oldings	Security Description	Market Value USD	% o Shareholder Equi
ommon Stock	s – (Continued)		
nited Kingdom -	(Continued)		
		132,625	0.0
9,670	UNITE Group Plc.	154,947	0.0
		3,611,508	1.3
nited States			
	•	334,481	0.1
	•	881,700	0.3
	·	1,091,920 111,131	0.4 0.0
		220,753	0.0
	·	602,121	0.2
1,548	Boston Properties, Inc.	181,193	0.0
	·	951,718	0.3
		626,226	0.2
	·	285,005	0.1
		434,472 136,897	0.° 0.0
		103,104	0.0
		213,376	0.0
		65,891	0.
1,881	Digital Realty Trust, Inc.	285,874	0.
		233,845	0.0
		181,391	0.0
	·	678,368	0.:
		92,618	0.0
	•	138,246 133,991	0.
		225,376	0.
	• •	258,355	0.
		144,219	0.
5,662	Fidelity National Information Services, Inc.	843,978	0.
		241,766	0.
		85,755	0.0
		571,131	0.3
		228,933	0.0
	•	90,313 849,528	0.
	•	253,437	0.
		96,278	0.
4,823	Marsh & McLennan Cos., Inc.	664,320	0.:
1,175	Martin Marietta Materials, Inc.	428,663	0.
	·	66,538	0.
		642,682	0.:
	·	690,739	0.3
	·	470,317 71,554	0. 0.
		859,828	0.0
		531,045	0.1
	• .	575,166	0.
1,679	Realty Income Corp.	114,944	0.
		227,010	0.
		86,028	0.
		78,060	0.
		692,840 113,280	0.
		113,289 423,985	0.
		69,958	0
	•	59,716	0
		153,541	0
	·	83,366	0
		243,929	0
	Vornado Realty Trust	81,041	0.
	Walt Disney Co.	656,843	0.
	WB Corpu Inc.	204,374	0.
/81	WP Carey, Inc.	58,583	0.
		20,221,749	7.4
OTAL COMMON	STOCKS		

Holdings	i	Security Description				Market Value USD	% of Shareholders' Equity
Mutual	Funds –						
Ireland	51 474	iShares MSCI Emerging Markets IMI ESG Screened UCITS ETF				384,665	0.14
		iShares S&P 500 Energy Sector UCITS ETF				2,897,022	1.07
						3,281,687	1.21
Luxemb			(-)				
		Goldman Sachs Funds - Emerging Markets Debt Portfolio (IO Distribution C Goldman Sachs Funds - Global Strategic Macro Bond Portfolio (IO Distribu				9,131,258	3.38
	121,416	Goldman Sachs Funds - Global Strategic Macro Bond Portfolio (IO Distribu	tion Class)(9/			11,647,446	4.30
TOTAL	MUTUAL	ELINIDO				20,778,704	7.68
	SD 23,462					24,060,391	8.89
	TRANSFE SD 95,159	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING ,734)	i			107,554,819	39.75
							% of
Holdings	i	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders'
	rable se - 39.76%	curities dealt in another regulated market					
Bermud							
		Arch Capital Group Ltd.	USD	7.350%	01/05/2034	109,060	0.04
		Bacardi Ltd. 144A <sup>(c)</sup>	USD	5.300%	15/05/2048	126,532	0.05
	150,000	IHS Markit Ltd. 144A <sup>(c)</sup>	USD	4.000%	01/03/2026	166,569	0.06
						402,161	0.15
Canada	91 000	1011778 BC ULC Via New Red Finance, Inc. 144A <sup>(c)</sup>	USD	4.000%	15/10/2030	78,772	0.03
		Bausch Health Cos., Inc. 144A <sup>(c)</sup>	USD	5.250%	30/01/2030	380,585	0.03
		GFL Environmental, Inc. 144A <sup>(c)</sup>	USD	4.000%	01/08/2028	336,690	0.12
		Teck Resources Ltd.	USD	3.900%	15/07/2030	106,942	0.04
						902,989	0.33
Cayman	Islands						
		Avolon Holdings Funding Ltd. 144A <sup>(c)</sup>	USD	4.250%	15/04/2026	134,762	0.05
		Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Seagate HDD Cayman 144A <sup>(c)</sup>	USD USD	3.250% 3.125%	15/02/2027 15/07/2029	128,258 255,605	0.05 0.09
		XLIT Ltd.	USD	4.450%	31/03/2025	84,600	0.03
	,					603,225	0.22
France						000,220	
i iuiioc		BNP Paribas S.A. 144A <sup>(c)(d)</sup>	USD	1.323%	13/01/2027	346,143	0.13
		BNP Paribas S.A. 144A <sup>(c)</sup>	USD	2.824%	26/01/2041	182,894	0.07
		BPCE S.A. 144A <sup>(c)</sup>	USD	5.700%	22/10/2023	250,582	0.09
		BPCE S.A. 144A <sup>(c)</sup> (d) Constellium S.E. 144A <sup>(c)</sup>	USD USD	2.277% 5.875%	20/01/2032 15/02/2026	242,843 256,562	0.09 0.09
	250,000	Constellatin C.E. 144A	OOD	3.07370	13/02/2020		
Guernse	ev					1,279,024	0.47
	-	Amdocs Ltd.	USD	2.538%	15/06/2030	123,060	0.05
Ireland	200,000	AIB Group Pic. 144A <sup>(c)</sup>	USD	4.750%	12/10/2023	218,184	0.08
Italy							
	200,000	UniCredit SpA 144A <sup>(c)(d)</sup>	USD	5.459%	30/06/2035	216,752	0.08
Japan	200,000	Takeda Pharmaceutical Co., Ltd.	USD	2.050%	31/03/2030	195,130	0.07
Netherla		ING Groep NV 144A <sup>(c)(d)</sup>	USD	1.400%	01/07/2026	201,502	0.08
Suprana		and the second s			1		
Suprana		Allied Universal Holdco LLC Via Allied Universal Finance Corp. Via Atlas					
		Luxco 4 SARL 144A <sup>(c)</sup>	USD	4.625%	01/06/2028	290,000	0.11
	180,000	Allied Universal Holdco LLC Via Allied Universal Finance Corp. Via Atlas					_
	261 000	Luxco 4 SARL 144A <sup>(c)</sup> Broadcom Corp. Via Broadcom Cayman Finance Ltd.	USD USD	4.625% 3.875%	01/06/2028 15/01/2027	178,875 287,006	0.07 0.10
	201,000	Broadcom Corp. via Broadcom Cayman Findince Ltd.	טפט	3.013%	13/01/2027	201,000	0.10

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds – (Contir	•					
Supranationals –	<b>(Continued)</b> NXP BV Via NXP Funding LLC Via NXP USA, Inc. 144A <sup>(c)</sup>	USD	3.400%	01/05/2030	107,853	0.04
	NXP BV Via NXP Funding LLC Via NXP USA, Inc. 144A <sup>(c)</sup>	USD	2.500%	11/05/2031	176,388	0.04
,,,,,	Total De Via Total Canada garage Canada Garage Gara	332		1 1/00/2001		
					1,040,122	0.38
Switzerland 250,000	Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	4.194%	01/04/2031	277,758	0.10
United States						
75,000	7-Eleven, Inc. 144A <sup>(c)</sup>	USD	2.500%	10/02/2041	68,012	0.02
375,000	AbbVie, Inc.	USD	4.050%	21/11/2039	422,055	0.16
	AdaptHealth LLC 144A <sup>(c)</sup>	USD	6.125%	01/08/2028	227,362	0.08
	Allied Universal Holdco LLC Via Allied Universal Finance Corp.	USD	6.625%	15/07/2026	156,555	0.06
	Allison Transmission, Inc. 144A <sup>(c)</sup>	USD	3.750%	30/01/2031	96,250	0.04
	Amazon.com, Inc.	USD	4.950%	05/12/2044	98,109	0.04
	American Electric Power Co., Inc. Amgen, Inc.	USD USD	2.300% 4.400%	01/03/2030	99,266 87,655	0.04 0.03
	ANGI Group LLC 144A <sup>(c)</sup>	USD	3.875%	01/05/2045 15/08/2028	329,975	0.03
	Apple, Inc.	USD	3.850%	04/05/2043	142,694	0.12
	Aramark Services, Inc. 144A <sup>(c)</sup>	USD	6.375%	01/05/2025	229,512	0.08
	Arcosa, Inc. 144A <sup>(c)</sup>	USD	4.375%	15/04/2029	197,492	0.07
	AT&T, Inc. 144A <sup>(c)</sup>	USD	3.500%	15/09/2053	23,860	0.01
	Aviation Capital Group LLC 144A <sup>(c)</sup>	USD	1.950%	30/01/2026	49,726	0.02
	Bank of America Corp. (d)	USD	1.197%	24/10/2026	174,776	0.06
425,000	Bank of America Corp. (d)	USD	3.419%	20/12/2028	464,478	0.17
175,000	Bank of America Corp. (d)	USD	3.970%	05/03/2029	196,044	0.07
	Bank of America Corp. (d)	USD	4.271%	23/07/2029	114,229	0.04
	Berry Global, Inc. 144A <sup>(c)</sup>	USD	1.570%	15/01/2026	50,074	0.02
	Boeing Co.	USD	3.550%	01/03/2038	223,702	0.08
	Boyd Gaming Corp.	USD	4.750%	01/12/2027	236,037	0.09
	Broadcom, Inc. 144A <sup>(c)</sup>	USD	3.419%	15/04/2033	153,024	0.06
	Broadcom, Inc. 144A <sup>(c)</sup>	USD	3.469%	15/04/2034	420,649	0.16
	Broadcom, Inc. 144A <sup>(c)</sup>	USD	3.500%	15/02/2041	72,626	0.03
	Broadcom, Inc. 144A <sup>(c)</sup> Buckeye Partners LP 144A <sup>(c)</sup>	USD USD	3.750% 4.500%	15/02/2051 01/03/2028	73,124 224,437	0.03
	BY Crown Parent LLC Via BY Bond Finance, Inc. 144A <sup>(c)</sup>	USD	4.250%	31/01/2026	230,450	0.00
	Carrier Global Corp.	USD	2.493%	15/02/2027	262,687	0.10
	Carrier Global Corp.—Series WI	USD	2.722%	15/02/2030	257,002	0.09
	Catalent Pharma Solutions, Inc. 144A <sup>(c)</sup>	USD	3.125%	15/02/2029	52,938	0.02
250,000	Charter Communications Operating LLC Via Charter Communications Operating Capital	USD	4.908%	23/07/2025	284,310	0.10
250,000	Charter Communications Operating LLC Via Charter Communications					
200,000	Operating Capital	USD	3.750%	15/02/2028	272,157	0.10
200,000	Charter Communications Operating LLC Via Charter Communications Operating Capital	USD	6.484%	23/10/2045	263,562	0.10
75 000	Citigroup, Inc. (d)	USD	2.976%	05/11/2030	78,513	0.03
	Citigroup, Inc. (d)	USD	4.412%	31/03/2031	115,144	0.04
	Citrix Systems, Inc.	USD	3.300%	01/03/2030	104,088	0.04
50,000	Comcast Corp.	USD	4.700%	15/10/2048	62,293	0.02
	CommScope, Inc. 144A <sup>(c)</sup>	USD	7.125%	01/07/2028	230,587	0.09
	Core & Main Holdings LP 144A <sup>(c)</sup>	USD	8.625%	15/09/2024	225,500	0.08
	CoStar Group, Inc. 144A <sup>(c)</sup>	USD	2.800%	15/07/2030	99,850	0.04
	CSX Corp.	USD	4.750%	15/11/2048	61,971	0.02
	DaVita, Inc.	USD	3.750%	15/02/2031	216,281	0.08
	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD	5.450%	15/06/2023	435,480	0.16
	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD	6.020%	15/06/2026	417,319	0.15
.,	The state of the s	USD	4.900%	01/10/2026	28,740	0.01
	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD	5.300%	01/10/2029	29,547	0.01
	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD USD	6.200% 8.100%	15/07/2030 15/07/2036	31,300 110,964	0.01 0.04
	Diamondback Energy, Inc.	USD	4.750%	31/05/2025	141,532	0.04
100,000	Diamondback Energy, Inc.	USD	3.500%	01/12/2029	106,114	0.04
	DISH DBS Corp.	USD	7.375%	01/07/2028	300,825	0.11
	Dollar Tree, Inc.	USD	4.000%	15/05/2025	110,758	0.04
100,000	Duquesne Light Holdings, Inc. 144A <sup>(c)</sup>	USD	2.532%	01/10/2030	97,316	0.04
25,000		USD	5.500%	01/06/2027	29,269	0.01
	EQT Corp. 144A <sup>(c)</sup>	USD	3.625%	15/05/2031	144,025	0.05
	Expedia Group, Inc.	USD	3.250%	15/02/2030	256,800	0.09
	Expedia Group, Inc. 144A <sup>(c)</sup>	USD	3.600%	15/12/2023	213,088	0.08
	Expedia Group, Inc. 144A <sup>(c)</sup>	USD	2.950%	15/03/2031	74,899	0.03
200.000	Federal Farm Credit Banks Funding Corp. (d)	USD	0.195%	09/09/2021	200,100	0.07

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C						
	Federal Farm Credit Banks Funding Corp. (d)	USD	0.131%	15/09/2021	600,180	0.22
	Federal Farm Credit Banks Funding Corp. (d) Federal Farm Credit Banks Funding Corp. (d)	USD	0.260%	29/11/2021	400,480	0.15
	Federal Farm Credit Banks Funding Corp. (d) Federal Farm Credit Banks Funding Corp. (d)	USD USD	0.270% 0.290%	13/12/2021 13/12/2021	200,276 400,528	0.07 0.15
	Federal Farm Credit Banks Funding Corp. (d)	USD	0.095%	31/01/2022	100,044	0.04
	Federal Farm Credit Banks Funding Corp. (d)	USD	0.140%	11/02/2022	100,098	0.04
	Federal Farm Credit Banks Funding Corp. (d)	USD	0.175%	14/02/2022	200,248	0.07
	Federal Farm Credit Banks Funding Corp. (d)	USD	0.161%	18/04/2022	5,708,721	2.11
	Federal Farm Credit Banks Funding Corp. (d)	USD	0.140%	21/11/2022	200,226	0.07
	Federal Farm Credit Banks Funding Corp. (d) Federal Farm Credit Banks Funding Corp. (d)	USD USD	0.150% 0.060%	02/12/2022 17/02/2023	200,244	0.07 0.04
	Federal Home Loan Bank Discount Notes	USD	0.004%	02/06/2021	100,019 2,000,001	0.74
	Federal Home Loan Bank Discount Notes	USD	0.005%	09/06/2021	3,000,007	1.11
	Federal Home Loan Bank Discount Notes	USD	0.006%	18/06/2021	2,000,009	0.74
2,000,000	Federal Home Loan Bank Discount Notes	USD	0.005%	21/06/2021	2,000,011	0.74
5,000,000	Federal Home Loan Bank Discount Notes	USD	0.007%	23/06/2021	5,000,031	1.85
	Federal Home Loan Bank Discount Notes	USD	0.003%	25/06/2021	3,250,022	1.20
	Federal Home Loan Bank Discount Notes	USD	0.004%	07/07/2021	1,000,010	0.37
	Federal Home Loan Bank Discount Notes	USD	0.005%	09/07/2021	1,250,013	0.46
,,.	Federal Home Loan Bank Discount Notes Federal Home Loan Bank Discount Notes	USD USD	0.006% 0.007%	14/07/2021 21/07/2021	2,500,030 1,000,014	0.92 0.37
	Federal Home Loan Bank Discount Notes	USD	0.008%	13/08/2021	3,500,000	1.29
	Federal Home Loan Bank Discount Notes	USD	0.006%	18/08/2021	5,500,000	2.03
	Federal Home Loan Bank Discount Notes	USD	0.008%	27/08/2021	1,000,000	0.37
1,600,000	Federal Home Loan Bank Discount Notes	USD	(0.012%)	08/09/2021	1,599,956	0.59
2,600,000	Federal Home Loan Bank Discount Notes	USD	(0.064%)	22/09/2021	2,599,918	0.96
.,,	Federal Home Loan Bank Discount Notes	USD	(0.025%)	24/09/2021	3,499,888	1.29
	Federal Home Loan Bank Discount Notes	USD	(0.054%)	29/09/2021	6,999,767	2.59
	Federal Home Loan Bank Discount Notes	USD	0.012%	06/10/2021	4,999,824	1.85
	Federal Home Loan Bank Discount Notes Federal Home Loan Bank Discount Notes	USD USD	0.012% (0.060%)	08/10/2021 27/10/2021	799,971 4,999,794	0.30 1.85
	Federal Home Loan Banks <sup>(d)</sup>	USD	0.225%	24/06/2021	200,018	0.07
	Federal Home Loan Banks <sup>(d)</sup>	USD	0.300%	06/10/2021	700,700	0.26
	Federal Home Loan Banks <sup>(d)</sup>	USD	0.130%	28/02/2022	200,200	0.07
2,800,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	0.105%	19/08/2022	2,803,500	1.04
	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	0.310%	07/01/2022	6,711,390	2.48
	Fisery, Inc.	USD	4.400%	01/07/2049	86,903	0.03
	Freedom Mortgage Corp. 144A <sup>(c)</sup>	USD	7.625%	01/05/2026	156,375	0.06
	Gartner, Inc. 144A <sup>(c)</sup> Global Partners LP Via GLP Finance Corp.	USD USD	3.750% 6.875%	01/10/2030 15/01/2029	131,300 187,272	0.05 0.07
215,000	· · · · · · · · · · · · · · · · · · ·	USD	5.250%	01/12/2027	225,750	0.08
	H&E Equipment Services, Inc. 144A <sup>(c)</sup>	USD	3.875%	15/12/2028	266,685	0.10
	Howard Hughes Corp. 144A <sup>(c)</sup>	USD	5.375%	01/08/2028	237,656	0.09
180,000	HUB International Ltd. 144A <sup>(c)</sup>	USD	7.000%	01/05/2026	186,750	0.07
270,000	Icahn Enterprises LP Via Icahn Enterprises Finance Corp. 144A <sup>(c)</sup>	USD	4.375%	01/02/2029	263,925	0.10
165,000	iHeartCommunications, Inc. 144A <sup>(c)</sup>	USD	4.750%	15/01/2028	168,919	0.06
372,000	Imola Merger Corp. 144A <sup>(c)</sup>	USD	4.750%	15/05/2029	378,045	0.14
	Indigo Natural Resources LLC Ingevity Corp. 144A <sup>(c)</sup>	USD	5.375%	01/02/2029	124,310	0.05
	International Flavors & Fragrances, Inc. 144A <sup>(c)</sup>	USD USD	3.875% 2.300%	01/11/2028 01/11/2030	69,475 220,851	0.03 0.08
	International Flavors & Fragrances, Inc. 144A <sup>(c)</sup>	USD	3.268%	15/11/2040	124,313	0.05
	JPMorgan Chase & Co. <sup>(d)</sup>	USD	0.563%	16/02/2025	49,911	0.02
	JPMorgan Chase & Co. <sup>(d)</sup>	USD	3.960%	29/01/2027	111,858	0.04
	JPMorgan Chase & Co. (d)	USD	2.522%	22/04/2031	101,560	0.04
	JPMorgan Chase & Co.—Series HH <sup>(d)</sup>	USD	4.600%	Perp.	178,740	0.07
	JPMorgan Chase & Co.—Series Z <sup>(d)</sup>	USD	3.976%	Perp.	200,972	0.07
	Keurig Dr Pepper, Inc.	USD	4.597%	25/05/2028	495,886	0.18
	Kraft Heinz Foods Co. LCM Investments Holdings II LLC 144A <sup>(c)</sup>	USD USD	5.000% 4.875%	15/07/2035 01/05/2029	348,999 10,275	0.13 0.00
	LD Holdings Group LLC 144A <sup>(c)</sup>	USD	6.500%	01/11/2025	10,275	0.04
	LPL Holdings, Inc. 144A <sup>(c)</sup>	USD	4.625%	15/11/2027	106,590	0.04
	Marathon Petroleum Corp.	USD	3.800%	01/04/2028	220,584	0.08
	Microchip Technology, Inc. 144A <sup>(c)</sup>	USD	2.670%	01/09/2023	156,546	0.06
	ModivCare, Inc. 144A <sup>(c)</sup>	USD	5.875%	15/11/2025	41,291	0.02
	Morgan Stanley <sup>(d)</sup>	USD	2.720%	22/07/2025	79,564	0.03
	Morgan Stanley <sup>(d)</sup>	USD	4.431%	23/01/2030	232,098	0.09
	Morgan Stanley <sup>(d)</sup>	USD	3.622%	01/04/2031	82,566	0.03
	MPH Acquisition Holdings LLC 144A <sup>(c)</sup> MSCI, Inc. 144A <sup>(c)</sup>	USD	5.750%	01/11/2028	184,306	0.07
	Navient Corp.	USD USD	3.625% 5.500%	01/11/2031 25/01/2023	184,730 109,720	0.07 0.04
	Navient Corp.	USD	5.625%	01/08/2033	89,010	0.04
,-30	•				,3	

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States - (0						
175,000	NRG Energy, Inc. 144A <sup>(c)</sup>	USD	4.450%	15/06/2029	191,933	0.07
	Organon Finance 1 LLC 144A <sup>(c)</sup>	USD	5.125%	30/04/2031	322,678	0.12
	Otis Worldwide Corp.	USD	2.565%	15/02/2030	255,592	0.09
	Otis Worldwide Corp.	USD	3.112%	15/02/2040	25,232	0.01
	Outfront Media Capital LLC Via Outfront Media Capital Corp. 144A <sup>(c)</sup>	USD	6.250%	15/06/2025	186,375	0.07
	Plains All American Pipeline LP Via PAA Finance Corp.	USD	3.850%	15/10/2023	185,822	0.07
	Plains All American Pipeline LP Via PAA Finance Corp.	USD	3.800%	15/09/2030	105,159	0.04
	Prestige Brands, Inc. 144A <sup>(c)</sup> Realogy Group LLC Via Realogy Co-Issuer Corp. 144A <sup>(c)</sup>	USD USD	3.750% 4.875%	01/04/2031 01/06/2023	124,719 240,925	0.05 0.09
	Sabine Pass Liquefaction LLC	USD	6.250%	15/03/2022	154,573	0.09
	Sabine Pass Liquefaction LLC	USD	5.625%	01/03/2025	430,747	0.16
	Sabine Pass Liquefaction LLC	USD	5.000%	15/03/2027	57,916	0.02
	Sabre GLBL, Inc. 144A <sup>(c)</sup>	USD	9.250%	15/04/2025	240,875	0.09
	Scripps Escrow II, Inc. 144A <sup>(c)</sup>	USD	5.375%	15/01/2031	10,000	0.00
	SeaWorld Parks & Entertainment, Inc. 144A <sup>(c)</sup>	USD	9.500%	01/08/2025	232,737	0.09
	Sensata Technologies, Inc. 144A <sup>(c)</sup>	USD	3.750%	15/02/2031	288,731	0.11
	Service Properties Trust	USD	4.750%	01/10/2026	171,895	0.06
	Shift4 Payments LLC Via Shift4 Payments Finance Sub, Inc. 144A <sup>(c)</sup>	USD	4.625%	01/11/2026	41,750	0.02
	Six Flags Entertainment Corp. 144A <sup>(c)</sup>	USD	5.500%	15/04/2027	245,440	0.09
25,000	Skyworks Solutions, Inc.	USD	3.000%	01/06/2031	25,357	0.01
229,000	Spectrum Brands, Inc. 144A <sup>(c)</sup>	USD	3.875%	15/03/2031	224,420	0.08
50,000	Steel Dynamics, Inc.	USD	1.650%	15/10/2027	49,615	0.02
230,000	TEGNA, Inc.	USD	4.625%	15/03/2028	236,037	0.09
50,000	Time Warner Cable LLC	USD	5.875%	15/11/2040	62,697	0.02
140,000	T-Mobile USA, Inc.	USD	2.875%	15/02/2031	135,624	0.05
	T-Mobile USA, Inc.	USD	3.000%	15/02/2041	211,567	0.08
	Tractor Supply Co.	USD	1.750%	01/11/2030	47,103	0.02
	Travel & Leisure Co. 144A <sup>(c)</sup>	USD	6.625%	31/07/2026	240,450	0.09
	United States Treasury Bill	USD	(0.004%)	15/06/2021	2,000,004	0.74
	USA Compression Partners LP Via USA Compression Finance Corp.	USD	6.875%	01/04/2026	126,748	0.05
	VEREIT Operating Partnership LP	USD	3.400%	15/01/2028	108,046	0.04
	Verizon Communications, Inc.	USD	4.329%	21/09/2028	431,925	0.16
	Verizon Communications, Inc.	USD	4.016%	03/12/2029	226,264	0.08
	Vistra Operations Co., LLC 144A <sup>(c)</sup>	USD	4.375%	01/05/2029	321,200	0.12 0.07
	Vistra Operations Co., LLC 144A <sup>(c)</sup> Walgreens Boots Alliance, Inc.	USD USD	4.300% 4.100%	15/07/2029 15/04/2050	186,324 53,546	0.07
	Wells Fargo & Co. <sup>(d)</sup>	USD	2.188%	30/04/2026	104,314	0.02
	Wells Fargo & Co. (d)	USD	3.196%	17/06/2027	217,392	0.08
					102,141,835	37.75
TOTAL BONDS						
(cost USD 107,65	<u> </u>				107,601,742	39.76
(cost USD 107,65	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 50,362)				107,601,742	39.76
Other Transfera	able Securities					
Bonds - 0.90%						
United States						
	AbbVie, Inc.	USD	3.200%	21/11/2029	402,979	0.15
	AbbVie, Inc.	USD	4.250%	21/11/2049	259,870	0.10
	Glencore Funding LLC 144A <sup>(c)</sup>	USD	2.850%	27/04/2031	149,593	0.05
	Morgan Stanley Bank NA—Series CD <sup>(d)</sup>	USD	0.320%	02/12/2021	1,499,400 123,618	0.55
125,000	Newmont Corp.	USD	2.250%	01/10/2030	123,618	0.05
TOTAL BONDS					2,435,460	0.90
(cost USD 2,460,	039)				2,435,460	0.90
TOTAL OTHER T (cost USD 2,460,	RANSFERABLE SECURITIES 039)				2,435,460	0.90
Certificates of I	Deposit – 2.18%					
Germany	Landeshank Radon Wuorttembera	USD	0.2200/	01/42/2024	1 000 202	0.27
1,000,000	Landesbank Baden-Wuerttemberg	עפט	0.220%	01/12/2021	1,000,208	0.37

					Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Certificates Japan	of Deposit – (Continued)					
	000 MUFG Bank Ltd.	USD	0.240%	31/01/2022	1,000,344	0.37
1,000,0	000 Norinchukin Bank	USD	0.240%	21/01/2022	1,000,369	0.37
					2,000,713	0.74
Kuwait 1,000,0	000 National Bank of Kuwait SAKP	USD	0.300%	21/07/2021	1,000,172	0.37
United States	000 Bayerische Landesbank <sup>(d)</sup>	USD	0.654%	28/01/2022	1,901,431	0.70
	TIFICATES OF DEPOSIT	035	0.034 //	20/01/2022	1,901,431	0.70
(cost USD 5,9					5,902,524	2.18
Commercial	Papers - 0.74%					
Canada						
1,000,0	000 Bank of Montreal	USD	0.176%	01/12/2021	1,000,000	0.37
Netherlands						
	000 Cooperatieve Rabobank UA	USD	0.160%	10/12/2021	1,000,098	0.37
	MERCIAL PAPERS					
(cost USD 2,0					2,000,098	0.74
(cost USD 21	LUE OF INVESTMENTS EXCLUDING DERIVATIVES 3,175,303)				225,494,643	83.33
Futures Con	ntracts - 0.82%					
Number of				Commitment Market Value	Unrealised Gain	% of Shareholders'
Contracts	Security Description			USD	USD	Equity
	AUD					
126	Australian Treasury Bonds 10YR Futures 15/06/2021		Long	13,616,598	65,096	0.02
122	CAD Canadian Government Bond 10YR Futures 21/09/2021		Long	14,571,128	43,333	0.02
5			Long	985,432	50,775	0.02
				15,556,560	94,108	0.04
	EUR					
	Amsterdam Index Futures 18/06/2021		Long	695,282	8,968	0.00
11 4			Long	867,023 1,890,396	32,602 76,268	0.01 0.03
5			Long Long	765,362	31,467	0.03
	Euro OAT Futures 08/06/2021		Short	(4,098,336)	10,328	0.00
42			Long	2,080,591	116,843	0.04
645	EURO STOXX Banks Index 18/06/2021		Long	3,850,790	419,016	0.16
	German Federal Republic Bonds 10YR Futures 08/06/2021		Short	(39,287,613)	186,650	0.07
	German Federal Republic Bonds 30YR Futures 08/06/2021		Short	(1,712,026)	32,565	0.01
6	IBEX 35 Index Futures 18/06/2021		Long	671,170	11,825	0.01
				(34,277,361)	926,532	0.34
a	GBP FTSE 100 Index Futures 18/06/2021		Long	897,689	29,404	0.01
	UK Long Gilt Bond Futures 28/09/2021		Short	(17,284,957)	9,782	0.00
				(16,387,268)	39,186	0.01
	HKD					
4			Long	746,898	38	0.00
4	JPY TOPIX Index Futures 10/06/2021		Long	708,331	1,545	0.00
	KRW KOSPI 200 Index Futures 10/06/2021		Long	573,411	12,338	0.04
6			Long	5/3,417	12,338	0.01
14	SEK OMX Stockholm 30 Index Futures 18/06/2021		Long	380,001	1,385	0.00

Futures Con	tracts – (Continued)						
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Gain USD	% of Shareholders' Equity
	USD						
2	90-Day Eurodollar Futures 19/0	09/2022		Long	498,625	127	0.00
5	90-Day Eurodollar Futures 19/0	06/2023		Long	1,242,688	322	0.00
(31)	CBOE Volatility Index Futures	16/06/2021		Short	(575,050)	162,300	0.06
(35)	CBOE Volatility Index Futures :	21/07/2021		Short	(716,800)	95,850	0.04
(35)	CBOE Volatility Index Futures	18/08/2021		Short	(754,250)	125,650	0.05
3	E-Mini NASDAQ 100 Index Fut	tures 18/06/2021		Long	823,410	2,259	0.00
12	E-Mini S&P 500 Index Futures	18/06/2021		Long	2,525,760	51,660	0.02
25	E-Mini S&P 500 Index Futures	18/06/2021		Long	5,262,000	215,683	0.08
2	E-Mini S&P MidCap 400 Index	Futures 18/06/202	.1	Long	544,680	16,325	0.01
4	Mini-Russell 2000 Index Future	es 18/06/2021		Long	455,700	8,900	0.00
34	MSCI EAFE Index Futures 18/9	06/2021		Long	3,983,440	255,065	0.09
20	S&P 500 E-mini Healthcare Inc	dex Futures 18/06/	2021	Long	2,502,200	192,630	0.07
(22)	US Treasury Long Bond Future	es 21/09/2021		Short	(3,441,625)	12,833	0.01
63	US Treasury Notes 10YR Futu	res 21/09/2021		Long	8,307,141	7,875	0.00
(58)	US Treasury Notes 10YR Futu	res 21/09/2021		Short	(7,647,844)	12,134	0.00
(26)	US Treasury Notes 10YR Futu	res 21/09/2021		Short	(3,428,344)	4,838	0.00
18	US Treasury Notes 2YR Future	es 30/09/2021		Long	3,972,937	169	0.00
(6)	US Treasury Notes 5YR Future	es 30/09/2021		Short	(742,922)	321	0.00
51	US Treasury Ultra Long Bond F	Futures 21/09/202	I	Long	9,436,594	1,651	0.00
					22,248,340	1,166,592	0.43
UNREALISED	GAIN ON FUTURES CONT	RACTS				2,306,820	0.85
Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
5	CAD Canadian Bank Acceptance Bi	II Futures 14/03/20	22	Long	1,029,199	(61)	(0.00)
(4)	CHF 3-Month Euroswiss Futures 14	/03/2022		Short	(1,118,117)	(194)	(0.00)
	EUR						
(1)	3-Month EURIBOR Futures 13	/12/2021		Short	(305,749)	(15)	(0.00)
(7)	3-Month EURIBOR Futures 19			Short	(2,139,287)	(228)	(0.00)
(13)	3-Month EURIBOR Futures 19			Short	(3,969,008)	(411)	(0.00)
(2)	Euro BTP Italian Government B		6/2021	Short	(358,347)	(3,601)	(0.00)
(53)	German Federal Republic Bon			Short	(8,687,003)	(6,395)	(0.00)
(/	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(15,459,394)	(10,650)	(0.00)
	GBP				(12,122,22.)	(11,111)	(5153)
(12)	90-Day Sterling Futures 21/09/	/2022		Short	(2,116,562)	(248)	(0.00)
(19)	90-Day Sterling Futures 21/06/	/2023		Short	(3,344,332)	(870)	(0.00)
					(5,460,894)	(1,118)	(0.00)
	HKD				(1, 11, 11, 11, 11, 11, 11, 11, 11, 11,		(* * * *)
(2)	HSCEI Index Futures 29/06/20	121		Short	(137,998)	(337)	(0.00)
(6)	JPY Japan Government Bonds 10Y	'R Futures 14/06/2	021	Short	(8,262,715)	(6,429)	(0.00)
	ТНВ						
38	SET50 Index Futures 29/06/20	21		Long	232,767	(1,368)	(0.00)
0.0	USD	40/00/0004			0.500.050	(00.050)	(0.00)
22	Mini-Russell 2000 Index Future			Long	2,506,350	(63,252)	(0.03)
6	US Treasury Long Bond Future			Long	938,625	(3,388)	(0.00)
(10)	US Treasury Ultra Long Bond 5		ı	Short	(1,238,203)	(304)	(0.00)
40	US Treasury Ultra Long Bond F US Treasury Ultra Long Notes			Long	7,401,250	(1,254)	(0.00)
(22)	OS Treasury Oltra Long Notes	101R Futures 21/0	J9/2021	Short	(3,186,563)	(5,057)	(0.00)
LINDEALISE	LOSS ON EUTURES CONT	TRACTS			6,421,459	(73,255)	(0.03)
	LOSS ON FUTURES CONT					(93,412)	(0.03)
Forward Cui	rency Contracts – (0.01%	P)				Harrette 1	0/ *
	Amount		Amount		Maturit	Unrealised by Gain	% of Shareholders'
Currency	Bought	Currency	Sold		Dat	te USD	Equity
COP	1,380,070,000	USD	369,570		01/06/202	2,115	0.00

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
KRW	1,051,380,000	USD	938,193	01/06/2021	4,496	0.00
PHP	151,520,000	USD	3,118,709	01/06/2021	51,331	0.02
RUB	61,750,000	USD	816,547	01/06/2021	25,157	0.01
TWD	69,600,000	USD	2,500,056	01/06/2021	8,910	0.00
USD	671,215	CLP	483,540,000	01/06/2021	4,071	0.00
USD	377,831	COP	1,380,070,000	01/06/2021	6,145	0.00
USD	216,155	PEN	800,000	01/06/2021	8,228	0.00
INR	307,330,000	USD	4,101,999	02/06/2021	140,402	0.06
IDR	38,379,240,000	USD	2,647,852	03/06/2021	37,647	0.01
USD	3,610,749	JPY	396,000,000	16/06/2021	10,535	0.01
CZK	33,770,000	USD	1,614,111	23/06/2021	634	0.00
HUF	181,910,000	USD	634,281	23/06/2021	1,159	0.00
ILS	1,670,000	USD	512,805	23/06/2021	893	0.00
MXN	43,820,000	USD	2,188,979	23/06/2021	871	0.00
NOK	4,800,000	USD	572,871	23/06/2021	2,453	0.00
NZD	1,670,000	USD	1,197,415	23/06/2021	12,933	0.01
PLN	1,420,000	USD	384,779	23/06/2021	505	0.00
SEK	31,100,000	USD	3,739,444	23/06/2021	2,140	0.00
USD	2,571,043	CHF	2,310,000	23/06/2021	5,264	0.00
USD	5,619,871	JPY	611,850,000	23/06/2021	56,953	0.02
ZAR	27,570,000	USD	1,968,278	23/06/2021	24,354	0.01
BRL	4,470,000	USD	839,090	29/06/2021	13,378	0.00
IDR	40,780,910,000	USD	2,828,089	29/06/2021	11,747	0.01
INR	420,810,000	USD	5,746,557	29/06/2021	34,835	0.01
PHP	153,580,000	USD	3,198,853	29/06/2021	5,316	0.00
RUB	96,100,000	USD	1,303,424	29/06/2021	1,346	0.00
TWD	12,680,000	USD	455,182	29/06/2021	3,649	0.00
USD	590,743	PEN	2,210,000	30/06/2021	15,232	0.01
UNREALISED GA	AIN ON FORWARD CUR	RENCY CONTR	ACTS		492,699	0.18

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
BRL	2,260,000	USD	433,225	01/06/2021	(1,069)	(0.00)
CLP	483,540,000	USD	695,088	01/06/2021	(27,943)	(0.01)
PEN	800,000	USD	213,127	01/06/2021	(5,200)	(0.00)
USD	417,747	BRL	2,260,000	01/06/2021	(14,407)	(0.01)
USD	928,192	KRW	1,051,380,000	01/06/2021	(14,496)	(0.00)
USD	3,162,201	PHP	151,520,000	01/06/2021	(7,840)	(0.00)
USD	840,712	RUB	61,750,000	01/06/2021	(991)	(0.00)
USD	2,487,787	TWD	69,600,000	01/06/2021	(21,179)	(0.01)
USD	4,214,619	INR	307,330,000	02/06/2021	(27,780)	(0.01)
USD	2,670,020	IDR	38,379,240,000	03/06/2021	(15,480)	(0.01)
USD	1,004,345	AUD	1,310,000	16/06/2021	(5,269)	(0.00)
USD	1,525,554	CAD	1,920,000	16/06/2021	(63,665)	(0.03)
USD	1,317,626	CHF	1,230,000	16/06/2021	(48,319)	(0.02)
USD	335,112	DKK	2,110,000	16/06/2021	(10,124)	(0.00)
USD	4,628,396	EUR	3,910,000	16/06/2021	(129,581)	(0.05)
USD	2,041,913	GBP	1,475,000	16/06/2021	(45,983)	(0.02)
USD	454,395	HKD	3,530,000	16/06/2021	(419)	(0.00)
USD	48,111	ILS	160,000	16/06/2021	(1,104)	(0.00)
USD	87,976	NOK	750,000	16/06/2021	(1,917)	(0.00)
USD	35,292	NZD	50,000	16/06/2021	(947)	(0.00)
USD	511,076	SEK	4,425,000	16/06/2021	(21,256)	(0.01)
USD	156,691	SGD	210,000	16/06/2021	(1,949)	(0.00)
AUD	4,590,000	USD	3,550,856	23/06/2021	(13,230)	(0.01)
CAD	7,830,000	USD	6,491,913	23/06/2021	(10,923)	(0.00)
CHF	490,000	USD	546,393	23/06/2021	(2,136)	(0.00)
EUR	2,120,000	USD	2,585,075	23/06/2021	(4,956)	(0.00)
GBP	1,370,000	USD	1,940,552	23/06/2021	(1,269)	(0.00)
USD	1,420,499	THB	44,630,000	23/06/2021	(7,549)	(0.00)
USD	154,314	COP	577,320,000	29/06/2021	(904)	(0.00)
USD	174,061	KRW	196,020,000	29/06/2021	(1,780)	(0.00)
CLP	153,890,000	USD	214,111	30/06/2021	(1,855)	(0.00)
UNREALISED LOS	S ON FORWARD CUR	RENCY CO	ONTRACTS		(511,520)	(0.19)

_	Amount	_	Amount		Matu		% o Shareholders
Currency	Bought	Currency	Sold			ate USD	Equity
EUR GBP	40,433,000 1,779,000	USD USD	48,846,092 2,483,068		16/06/2 16/06/2		0.13 0.01
SEK	770,000	USD	91,667		16/06/2	021 965	0.00
UNREALISED GAII	ON FORWARD CUR	RENCY CONTRACT	S HELD FOR HEDGING PURPO	SES		391,876	0.14
						Unrealised	% of
Currency	Amount Bought	Currency	Amount Sold		Matu D	rity Loss ate USD	Shareholders Equity
JPY	6,465,794,000	USD	60,481,790		16/06/2		(0.63
USD USD	1,022,450 419,217	EUR GBP	854,000 297,000		16/06/2 16/06/2	, , ,	(0.00) (0.00)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRAC	TS HELD FOR HEDGING PURPO	DSES		(1,716,322)	(0.63)
Options – 0.02%							
Holdings	Security Description				Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Purchased Option	s					
3,723	EUR Call DJ EURO STOX	X 50 Index	Expires 17/12/2021	Strike 428.83	85,634	139,850	0.05
660,000	Put EUR / Call USD		Expires 07/03/2023	Strike 1.19	(7,149)	16,873	0.01
					78,485	156,723	0.06
1,800,000	USD Call 3 month LIBOR	Curantian	Funitary 02/06/2024	Strike 1.40	(0.000)	0	0.00
130,000	Call 90-Day Eurodoll	•	Expires 02/06/2021 Expires 13/03/2023	Strike 97.75	(8,820) (9,217)	219,700	0.00
140,000	Call 90-Day Eurodoll		Expires 19/06/2023	Strike 97.75	(28,042)	200,200	0.07
31,000	Call CBOE Volatility I	Index	Expires 16/06/2021	Strike 29.00	(62,775)	14,725	0.01
36,000	Call CBOE Volatility I		Expires 21/07/2021	Strike 26.00	(46,200)	68,400	0.03
35,000	Call CBOE Volatility I	ndex	Expires 18/08/2021	Strike 27.00	(59,850)	85,750	0.03
780,000 780,000	Call USD / Put CHF Call USD / Put JPY		Expires 07/03/2023 Expires 07/03/2023	Strike 0.93 Strike 108.20	(11,433) 5,329	12,186 31,519	0.00 0.01
2,460,000	Put USD / Call BRL		Expires 15/07/2021	Strike 5.20	(868)	43,911	0.02
					(221,876)	676,391	0.25
TOTAL PURCHASI (cost USD 976,505)						833,114	0.31
	Written Options EUR						
(3,723)	Put DJ EURO STOX	X 50 Index	Expires 17/12/2021	Strike 347.15	40,357	(14,782)	(0.00)
(4.800.000)	USD	Curantian	Funitary 02/06/2024	Christa 4 40	96 240	(0)	(0.00)
(1,800,000) (2,000,000)	Call 3 month LIBOR	•	Expires 02/06/2021 Expires 24/11/2021	Strike 1.40 Strike 2.07	86,310 31,645	(0) (102,755)	(0.00) (0.04)
(2,400,000)	Call 3 month LIBOR		Expires 18/01/2022	Strike 2.07 Strike 2.00	37,234	(115,646)	(0.04)
(200)	Call S&P 500 Index	•	Expires 28/05/2021	Strike 4,060.00	(22,239)	(30,820)	(0.01)
(100)	Call S&P 500 Index		Expires 28/05/2021	Strike 4,070.00	(8,901)	(14,410)	(0.01)
(200)	Call S&P 500 Index		Expires 28/05/2021	Strike 4,090.00	(16,180)	(24,820)	(0.01)
(100)	Call S&P 500 Index		Expires 28/05/2021	Strike 4,135.00	(4,178)	(7,910)	(0.00)
(200) (100)	Call S&P 500 Index Call S&P 500 Index		Expires 28/05/2021 Expires 28/05/2021	Strike 4,195.00 Strike 4,245.00	2,230 2,935	(4,150) (25)	(0.00)
(100)	Call S&P 500 Index		Expires 28/05/2021	Strike 4,255.00	3,058	(12)	(0.00)
(500)	Call S&P 500 Index		Expires 28/05/2021	Strike 4,285.00	9,837	(13)	(0.00)
(500)	Call S&P 500 Index		Expires 28/05/2021	Strike 4,290.00	9,137	(12)	(0.00)
(500)	Call S&P 500 Index		Expires 28/05/2021	Strike 4,295.00	8,438	(12)	(0.00)
(500) (500)	Call S&P 500 Index Call S&P 500 Index		Expires 28/05/2021 Expires 28/05/2021	Strike 4,300.00 Strike 4,305.00	7,838 7,238	(12)	(0.00)
(700)	Call S&P 500 Index		Expires 02/06/2021	Strike 4,250.00	16,809	(13) (1,960)	(0.00)
(700)	Call S&P 500 Index		Expires 09/06/2021	Strike 4,250.00	5,732	(8,575)	(0.00)
(700)	Call S&P 500 Index		Expires 16/06/2021	Strike 4,225.00	(12,600)	(25,620)	(0.01)
(700)	Call S&P 500 Index		Expires 23/06/2021	Strike 4,275.00	570	(16,205)	(0.01
(100)	Call S&P 500 Index		Expires 30/06/2021	Strike 4,235.00	(90)	(4,870)	(0.00)
(100) (200)	Call S&P 500 Index Call S&P 500 Index		Expires 30/06/2021 Expires 30/06/2021	Strike 4,245.00 Strike 4,285.00	(1,755) 442	(4,345) (5,210)	(0.00)
(100)	Call S&P 500 Index		Expires 30/06/2021	Strike 4,290.00	1,730	(2,430)	(0.00)
(100)	Call S&P 500 Index		Expires 30/06/2021	Strike 4,295.00	2,028	(2,255)	(0.00)
(200)	Call S&P 500 Index		Expires 30/06/2021	Strike 4,300.00	3,296	(4,190)	(0.00
(200)	Call S&P 500 Index		Expires 30/06/2021	Strike 4,325.00	4,440	(2,840)	(0.00)

4,440

(2,840)

(0.00)

Strike 4,325.00

Expires 30/06/2021

(200) Call S&P 500 Index

Holdings	Security Description			Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholders Equity
	Written Options – (Continued)					
	USD – (Continued)					
(100)	Call S&P 500 Index	Expires 30/07/2021	Strike 4,290.00	(1,495)	(5,325)	(0.00
(200) (1,890)	Call S&P 500 Index Put Russell 2000 Index	Expires 30/07/2021 Expires 31/12/2021	Strike 4,330.00 Strike 1,813.95	530 281,400	(7,450) (74,293)	(0.00 (0.03
(100)	Put S&P 500 Index	Expires 28/05/2021	Strike 3,700.00	8,813	(3)	(0.00
(200)	Put S&P 500 Index	Expires 28/05/2021	Strike 3,770.00	13,004	(5)	(0.00
(100)	Put S&P 500 Index	Expires 28/05/2021	Strike 3,815.00	8,975	(3)	(0.00
(200)	Put S&P 500 Index	Expires 28/05/2021	Strike 3,830.00	12,155	(5)	(0.00
(200)	Put S&P 500 Index	Expires 28/05/2021	Strike 3,965.00	11,195	(5)	(0.00
(100)	Put S&P 500 Index	Expires 28/05/2021	Strike 4,030.00	5,045	(5)	(0.00
(100) (500)	Put S&P 500 Index Put S&P 500 Index	Expires 28/05/2021	Strike 4,045.00	5,066 24,400	(8) (50)	(0.00 (0.00
(600)	Put S&P 500 Index	Expires 28/05/2021 Expires 28/05/2021	Strike 4,115.00 Strike 4,120.00	25,035	(60)	(0.00
(600)	Put S&P 500 Index	Expires 28/05/2021	Strike 4,125.00	25,600	(60)	(0.00
(600)	Put S&P 500 Index	Expires 28/05/2021	Strike 4,130.00	26,395	(75)	(0.00
(600)	Put S&P 500 Index	Expires 28/05/2021	Strike 4,135.00	27,065	(75)	(0.00
(700)	Put S&P 500 Index	Expires 02/06/2021	Strike 4,070.00	27,740	(665)	(0.00
(700)	Put S&P 500 Index	Expires 09/06/2021	Strike 4,050.00	44,857	(3,990)	(0.00
(700)	Put S&P 500 Index	Expires 16/06/2021	Strike 4,025.00	38,185	(8,295)	(0.00
(700)	Put S&P 500 Index	Expires 23/06/2021	Strike 4,100.00	7,305	(19,040)	(0.01
(100)	Put S&P 500 Index	Expires 30/06/2021	Strike 3,930.00	265	(1,625)	(0.00
(100)	Put S&P 500 Index	Expires 30/06/2021	Strike 3,990.00	5,320	(2,090)	(0.00
(100) (100)	Put S&P 500 Index Put S&P 500 Index	Expires 30/06/2021 Expires 30/06/2021	Strike 4,000.00 Strike 4,005.00	5,725 5,090	(2,185) (2,230)	(0.00 (0.00
(100)	Put S&P 500 Index	Expires 30/06/2021	Strike 4,005.00	6,440	(2,330)	(0.00
(200)	Put S&P 500 Index	Expires 30/06/2021	Strike 4,030.00	8,120	(4,980)	(0.00
(200)	Put S&P 500 Index	Expires 30/06/2021	Strike 4,055.00	8,280	(5,560)	(0.00
(100)	Put S&P 500 Index	Expires 30/07/2021	Strike 3,960.00	6,205	(4,315)	(0.00
(100)	Put S&P 500 Index	Expires 30/07/2021	Strike 3,980.00	6,670	(4,580)	(0.00
(200)	Put S&P 500 Index	Expires 30/07/2021	Strike 4,045.00	2,420	(11,160)	(0.01
(1,407)	Put S&P 500 Index	Expires 31/12/2021	Strike 3,197.16	241,338	(63,553)	(0.03
(489)	Put S&P 500 Index	Expires 31/12/2021	Strike 3,517.53	92,857	(36,691)	(0.02
(1,168)	Put S&P 500 Index	Expires 31/12/2021	Strike 3,753.50	118,240	(126,346)	(0.05
(2,460,000)	Put USD / Call BRL	Expires 15/07/2021	Strike 5.00	2,716	(12,571)	(0.01
TOTAL WRITTEN C				, ,,,,,,	(793,520)	(0.29
TOTAL OPTIONS (cost USD (1,133,33	32))				39,594	0.02
<u> </u>					33,334	0.02
Swap Contracts – Net Local	- 0.28%				Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholders Equity
1.400.000	Credit Default Swaps Floating (iTraxx Europe Crossover	Fixed 5.000%	EUR	20/06/2026	20,427	0.01
2.950.000	Series 35 Version 1) Floating (iTraxx Europe	Fixed 1.000%	EUR	20/06/2026		0.00
1,100,000	Series 35 Version 1) Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2023		0.00
1,100,000	Investment Grade 34 Index) Floating (The Markit CDX North America	Fixed 5.000%	USD	20/06/2025		0.03
1 978 000		11,000 0.00070	005			0.0
1,978,000	High Yield 34 Version 1 Index)	Fixed 1 000%	LISD			
2,675,000	High Yield 34 Version 1 Index) Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%	USD	20/06/2025		
2,675,000 1,350,000	High Yield 34 Version 1 Index) Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America High Yield 36 Version 1 Index)	Fixed 5.000%	USD	20/06/2026	14,614	0.0
2,675,000 1,350,000 3,950,000	High Yield 34 Version 1 Index) Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America High Yield 36 Version 1 Index) Floating (The Markit CDX North America Investment Grade 36 Version 1 Index)	Fixed 5.000%	USD	20/06/2026 20/06/2026	14,614 7,528	0.00
2,675,000 1,350,000 3,950,000 5,150,000	High Yield 34 Version 1 Index) Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America High Yield 36 Version 1 Index) Floating (The Markit CDX North America Investment Grade 36 Version 1 Index) Floating (The Markit CDX North America Investment Grade 36 Version 1 Index)	Fixed 5.000%	USD	20/06/2026	14,614 7,528 2,190	0.00 0.00
2,675,000 1,350,000 3,950,000 5,150,000	High Yield 34 Version 1 Index) Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America High Yield 36 Version 1 Index) Floating (The Markit CDX North America Investment Grade 36 Version 1 Index) Floating (The Markit CDX North America Investment Grade 36 Version 1 Index) NON CREDIT DEFAULT SWAPS	Fixed 5.000%	USD	20/06/2026 20/06/2026	14,614 7,528	0.00
2,675,000 1,350,000 3,950,000 5,150,000 UNREALISED GAIN	High Yield 34 Version 1 Index) Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America High Yield 36 Version 1 Index) Floating (The Markit CDX North America Investment Grade 36 Version 1 Index) Floating (The Markit CDX North America Investment Grade 36 Version 1 Index) Floating (The Markit CDX North America Investment Grade 36 Version 1 Index) NON CREDIT DEFAULT SWAPS Total Return Swaps	Fixed 1.000% Fixed 1.000%	USD USD USD	20/06/2026 20/06/2026 20/06/2026	14,614 7,528 2,190 168,185	0.00 0.00 0.00
2,675,000 1,350,000 3,950,000 5,150,000	High Yield 34 Version 1 Index) Floating (The Markit CDX North America Investment Grade 34 Index) Floating (The Markit CDX North America High Yield 36 Version 1 Index) Floating (The Markit CDX North America Investment Grade 36 Version 1 Index) Floating (The Markit CDX North America Investment Grade 36 Version 1 Index) NON CREDIT DEFAULT SWAPS	Fixed 5.000%	USD	20/06/2026 20/06/2026	14,614 7,528 2,190 168,185 305,002	0.00 0.00

Swap	Contrac	:ts – (	Cont	inued	)
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Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
- Induit		Reserve	Carrency	mutanty bute		Equity
202 720	Total Return Swaps – (Continued)	Floating (MLCCFDLIC Index)	USD	02/00/2024	E02 EE4	0.00
283,739	Floating (USD 1 month LIBOR)	Floating (MLGSFDUS Index)		02/09/2021	593,554	0.22
2,318	Floating (USD 3 month LIBOR)	Floating (Alerian MLP Infrastructure Index)	USD	04/04/2022	678,228	0.25
UNREALISED GAIR	N ON TOTAL RETURN SWAPS				2,304,402	0.85
TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				2,472,587	0.91
Net Local					Unrealised	% of
Notional					Loss	Shareholders'
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
	Total Return Swaps			.=	(	
10,893,018	Floating (EURO STOXX Index)	Floating (EUR 1 month LIBOR)	EUR	17/06/2021	(267,085)	(0.10)
2,434,340	Floating (FTSE 100 Total Return Index)	Floating (GBP 1 month LIBOR)	GBP	08/11/2021	(15,964)	(0.01)
2,389,399,427	Floating (TOPIX Index)	Floating (JPY 1 month LIBOR)	JPY	31/01/2022	(793,935)	(0.29)
30,274,108	Floating (Russell 1000 Total Return Index - USD)	Floating (USD 1 month LIBOR)	USD	02/09/2021	(471,560)	(0.17)
7,877,935	Floating (S&P 500 Total Return Index)	Floating (USD 1 month LIBOR)	USD	02/09/2021	(104,192)	(0.04)
1,149,381	Floating (Alerian MLP Infrastructure Index)	Floating (USD 3 month LIBOR)	USD	04/04/2022	(66,539)	(0.02)
UNREALISED LOS	S ON TOTAL RETURN SWAPS				(1,719,275)	(0.63)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(1,719,275)	(0.63)
MARKET VALUE C					227,157,690	83.95
OTHER ASSETS A	ND LIABILITIES				43,437,703	16.05
SHAREHOLDERS'	EQUITY				270,595,393	100.00
						0/ -4
					Market Value	% of Shareholders'
TOTAL INVESTME	NTS				USD	Equity
Total Investments exclu	iding derivatives (cost USD 213,175,303)				225,494,643	83.33
Unrealised gain on futu	ires contracts				2,306,820	0.85
Unrealised loss on futu	res contracts				(93,412)	(0.03)
Unrealised gain on forv	vard currency contracts				492,699	0.18
Unrealised loss on forw	vard currency contracts				(511,520)	(0.19)
Unrealised gain on forv	vard currency contracts held for hedging purposes				391,876	0.14
Unrealised loss on forw	vard currency contracts held for hedging purposes				(1,716,322)	(0.63)
Market value of purcha	ised options (cost USD 976,505)				833,114	0.31
Market value of written	options (cost USD (2,109,837))				(793,520)	(0.29)
Unrealised gain on swa	ap contracts				2,472,587	0.91
Unrealised loss on swa	p contracts				(1,719,275)	(0.63)
Other Assets and Liabi	lities				43,437,703	16.05
Shareholders' Equ	ity				270,595,393	100.00

The Futures Commission Merchant were Credit Suisse Securities (USA) LLC., Morgan Stanley & Co., Inc. and Newedge Group.

The counterparties for forward currency contracts were BNP Paribas S.A. and Morgan Stanley & Co., Inc.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., Credit Suisse Securities (USA) LLC., Deutsche Bank AG, Morgan Stanley & Co. International Plc., Morgan Stanley & Co., Inc. and Morgan Stanley Co., Inc.

The counterparties for swap contracts were Bank of America N.A., Credit Suisse, JP Morgan Chase Bank N.A., Merrill Lynch International and Morgan Stanley.

The maximum individual counterparty exposure as at 31 May 2021 is 0.54% of the NAV.

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

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

<sup>(</sup>c) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>&</sup>lt;sup>(d)</sup> Variable and floating coupon rates are those quoted as of 31 May 2021.

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

<sup>(</sup>f) Valuation of this security is determined by the Valuer. See Note 4.

<sup>(</sup>g) A related party to Goldman Sachs Funds.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 74.33%						
Austria	Austria Government Bond 144A <sup>(c)</sup>	EUR	2.100%	20/09/2117	1.627.494	0.10
	Austria Government Bond 144A <sup>(c)</sup>	EUR	0.850%	30/06/2120	906,229	0.10
	Erste Group Bank AG <sup>(d)</sup>	EUR	6.500%	Perp.	1,574,034	0.10
2,900,000	Volksbank Wien AG	EUR	0.875%	23/03/2026	2,917,458	0.18
					7,025,215	0.44
2 400 000	Ageas S.A./NV <sup>(d)</sup>	EUR	1.875%	24/11/2051	2,390,832	0.15
	Belgium Government Bond—Series 60 144A <sup>(c)</sup>	EUR	4.250%	28/03/2041	9,353,890	0.58
620,000	Belgium Government Bond—Series 80 144A <sup>(c)</sup>	EUR	2.150%	22/06/2066	854,019	0.05
	Belgium Government Bond—Series 83 144A <sup>(c)</sup>	EUR	2.250%	22/06/2057	481,477	0.03
1,000,000	Belgium Government Bond—Series 88 144A <sup>(c)</sup>	EUR	1.700%	22/06/2050	1,195,060	0.08
					14,275,278	0.89
1 050 000	Banco do Brasil S.A. (d)	USD	6.250%	Perp.	882,301	0.05
	BRF S.A.	USD	5.750%	21/09/2050	164,134	0.01
					1,046,435	0.06
British Virgin Isla	nds					
	China Cinda 2020 I Management Ltd.	USD	3.000%	20/01/2031	162,036	0.01
310,000		USD	4.000%	Perp.	148,406	0.01
	Huarong Finance 2019 Co., Ltd.	USD	3.750%	29/05/2024	177,099	0.01
	Huarong Finance 2019 Co., Ltd. Huarong Finance 2019 Co., Ltd.	USD USD	3.875% 3.375%	13/11/2029 24/02/2030	154,207 170,729	0.01 0.01
	Huarong Finance 2019 Co., Ltd.	USD	3.625%	30/09/2030	137,684	0.01
	Huarong Finance II Co., Ltd.	USD	4.625%	03/06/2026	221,775	0.01
230,000	-	USD	4.875%	22/11/2026	127,533	0.01
390,000	TSMC Global Ltd.	USD	2.250%	23/04/2031	318,168	0.02
					1,617,637	0.10
Canada 4 860 000	Canada Government Bond	CAD	2.750%	01/12/2048	3,809,231	0.24
	Province of British Columbia Canada	CAD	4.300%	18/06/2042	260,183	0.02
3,000,000	Province of British Columbia Canada—Series BCCD	CAD	4.950%	18/06/2040	2,783,951	0.17
	Province of Ontario Canada	CAD	2.850%	02/06/2023	11,553,366	0.72
	Province of Ontario Canada	CAD	4.650%	02/06/2041	1,337,894	0.08
	Province of Quebec Canada Province of Quebec Canada	CAD CAD	4.250% 3.500%	01/12/2043 01/12/2045	258,632 1,515,034	0.01 0.09
	Suncor Energy, Inc.	USD	3.100%	15/05/2025	1,902,279	0.09
2,100,000	Cancer 2.18.93, me.	332		10/00/2020	23,420,570	1.45
Cayman Islands					20,120,010	
270,000	, ,	USD	5.950%	29/09/2024	225,268	0.02
200,000		USD	2.750%	06/09/2029	169,284	0.01
	CK Hutchison International 20 Ltd. CK Hutchison International 21 Ltd.	USD USD	2.500% 2.500%	08/05/2030	381,639	0.02 0.02
.,	Country Garden Holdings Co., Ltd.	USD	3.125%	15/04/2031 22/10/2025	362,742 165,735	0.02
290,000		USD	3.875%	22/10/2030	235,093	0.02
270,000	Country Garden Holdings Co., Ltd.	USD	3.300%	12/01/2031	211,640	0.01
630,000	DP World Crescent Ltd.	USD	4.848%	26/09/2028	588,254	0.04
200,000		USD	3.875%	18/07/2029	175,907	0.01
360,000	· -	USD	11.250%	16/04/2025	297,825	0.02
200,000 178,000	Sunac China Holdings Ltd. Vale Overseas Ltd.	USD USD	8.350% 6.250%	19/04/2023 10/08/2026	171,563 177,356	0.01 0.01
10,000		USD	3.750%	08/07/2030	8,709	0.01
	Yuzhou Group Holdings Co., Ltd.	USD	7.700%	20/02/2025	152,480	0.01
					3,323,495	0.21
China 24 620 000	Agricultural Development Bank of China—Series 1906	CNY	3.740%	12/07/2029	3,231,500	0.20
24,620,000 91,330,000		CNY	2.960%	17/04/2030	11,292,968	0.20
12,560,000		CNY	4.040%	10/04/2027	1,678,680	0.11
44,860,000	•	CNY	3.500%	13/08/2026	5,843,833	0.36
40,610,000	·	CNY	3.450%	20/09/2029	5,220,170	0.32
124,410,000	·	CNY	3.090%	18/06/2030	15,535,254	0.97
60,380,000	China Development Bank—Series 2012	CNY	3.340%	14/07/2025	7,832,141	0.49

-1-41	O	14 D-4-(a)	84-4it D-4-(b)	Market Value	Shareholders'
ription	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	EUR	Equity
nment Bond	CNY	1.990%	09/04/2025	12,097,335	0.75
nment Bond	CNY	2.850%	04/06/2027	8,712,735	0.54
nment Bond—Series 1824	CNY	4.080%	22/10/2048	2,789,926	0.17
nment Bond—Series 1827	CNY	3.250% 3.290%	22/11/2028	5,112,517	0.32
nment Bond—Series 1906 nment Bond—Series 1907	CNY CNY	3.250%	23/05/2029 06/06/2026	5,184,847 4,385,488	0.32 0.27
nment Bond—Series 1910	CNY	3.860%	22/07/2049	8,224,148	0.51
				97,141,542	6.03
				01,111,012	
vernment International Bond	USD	4.500%	15/03/2029	177,609	0.01
vernment International Bond	USD	3.125%	15/04/2031	1,235,700	0.08
vernment International Bond	USD	4.125%	15/05/2051	316,206	0.02
vernment International Bond	USD	3.875%	15/02/2061	422,341	0.02
				2,151,856	0.13
rnment International Bond	EUR	1.500%	17/06/2031	1,546,341	0.10
Timent international Bond	LOIX	1.500 /6	17/00/2031	1,340,341	0.10
A/S <sup>(d)</sup>	EUR	1.375%	12/02/2030	1,577,916	0.10
vernment Bond	DKK	4.500%	15/11/2039	1,042,491	0.06
				2,620,407	0.16
				2,020,401	
epublic International Bond	USD	4.500%	30/01/2030	346,620	0.02
epublic International Bond	USD	5.875%	30/01/2060	820,678	0.05
				1,167,298	0.07
ernment International Bond <sup>(e)</sup>	USD	0.500%	31/07/2030	80,891	0.01
ernment International Bond	USD	6.250%	31/07/2030	43,541	0.00
				124,432	0.01
ment International Bond	USD	4.550%	20/11/2023	1,023,943	0.06
nment International Bond Iment International Bond	EUR USD	4.750% 8.875%	11/04/2025 29/05/2050	105,034 1,636,548	0.01 0.10
ment international bond	005	0.07370	23/03/2030		
				2,765,525	0.17
i)	EUR	3.625%	Perp.	3,163,104	0.20
			•		
S.A.	EUR	1.125%	22/11/2023	4,128,920	0.26
S.A. <sup>(d)</sup>	EUR	2.625%	14/10/2027	620,568	0.04
S.A. <sup>(d)</sup>	EUR	0.500%	01/09/2028	2,084,817	0.13
ale du Credit Immobilier de France S.A.	EUR EUR	(0.374%) 0.375%	17/01/2024 08/03/2028	2,221,802 2,145,462	0.14 0.13
le S.A. <sup>(d)</sup>	EUR	1.625%	05/06/2030	1,553,490	0.13
France S.A. <sup>(d)</sup>	EUR	2.875%	Perp.	3,280,224	0.20
ca S.A.	USD	2.500%	30/06/2022	2,687,023	0.17
	EUR	2.375%	15/06/2029	872,279	0.05
nment Bond OAT	EUR	0.750%	25/11/2028	4,352,177	0.27
nment Bond OAT	EUR	0.500%	25/05/2029	25,707,100	1.60
nment Bond OAT	EUR	4.500%	25/04/2041	3,760,587	0.23
nment Bond OAT	EUR	3.250%	25/05/2045	942,511	0.06
nment Bond OAT 144A <sup>(c)</sup>	EUR	1.750%	25/05/2066	2,071,384	0.13
ury Bill BTF	EUR	(0.647%)	07/07/2021	16,460,692	1.02
ury Bill BTF	EUR	(0.640%)	23/03/2022	9,902,205	0.61
SAM	EUR	0.750%	20/04/2026	909,594	0.06
SAM	EUR	2.125%	23/06/2031	934,029	0.06
	EUR	3.250%	14/01/2025	1,578,504	0.10
					0.03
erale S.A. <sup>(d)</sup>					0.07 0.04
erale S.A. <sup>(d)</sup>					0.04
	20	2070	23,00,2001		5.68
		EUR EUR EUR A. $^{(d)}$ EUR	EUR 3.750% EUR (0.409%) A. <sup>(d)</sup> EUR 0.875%	EUR 3.750% 15/07/2026 EUR (0.409%) 21/03/2022 A. <sup>(d)</sup> EUR 0.875% 22/09/2028	EUR 3.750% 15/07/2026 513,690 EUR (0.409%) 21/03/2022 1,103,630 A. <sup>(d)</sup> EUR 0.875% 22/09/2028 709,457

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders Equity
Bonds – (Contir	nued)					
Germany	(4)					
	Allianz S.E. (d)	EUR	2.625%	Perp.	2,215,862	0.14
	Bundesobligation	EUR	(0.639%)	11/04/2025	18,336,713	1.14
2,110,000	· ·	EUR	(0.616%)	10/10/2025	2,167,350	0.13
	Bundesrepublik Deutschland	EUR	(0.318%)	15/08/2029	4,628,838	0.29
18,560,000	•	EUR	(0.278%)	15/02/2030	19,015,648	1.18
39,670,000	-	EUR EUR	(0.669%)	16/06/2023	40,215,859	2.50 0.21
	Commerzbank AG Commerzbank AG <sup>(d)</sup>	EUR	0.100% 4.000%	11/09/2025 05/12/2030	3,326,164 1,212,750	0.21
	Commerzbank AG <sup>(d)</sup>	EUR	6.125%	05/12/2030 Perp.	5,250,000	0.06
	Deutsche Bank AG	EUR	4.500%	19/05/2026	802,865	0.05
2.700.000		EUR	1.750%	19/11/2030	2,813,751	0.03
1,800,000	4.0	EUR	4.625%	Perp.	1,846,008	0.17
13,540,000		EUR	(0.528%)	04/07/2024	13,763,275	0.85
	Landesbank Baden-Wuerttemberg	EUR	3.625%	16/06/2025	1,056,771	0.07
	Mahle GmbH	EUR	2.375%	14/05/2028	1,597,088	0.10
	Schaeffler AG	EUR	2.750%	12/10/2025	638,187	0.04
	Schaeffler AG	EUR	3.375%	12/10/2028	986,877	0.06
400,000		EUR	1.875%	31/01/2024	420,152	0.03
	Volkswagen Leasing GmbH	EUR	0.375%	20/07/2026	3,903,315	0.24
	ZF Finance GmbH	EUR	3.000%	21/09/2025	1,372,670	0.08
,,.	ZF Finance GmbH	EUR	2.000%	06/05/2027	1,005,460	0.06
	ZF Finance GmbH	EUR	2.750%	25/05/2027	207,508	0.01
					126,783,111	7.87
Guernsey					,	
1,200,000	Credit Suisse Group Funding Guernsey Ltd.	EUR	1.250%	14/04/2022	1,214,472	0.08
Hong Kong 200.000	Lenovo Group Ltd.	USD	3.421%	02/11/2030	168.666	0.01
Indonesia					,	
	Indonesia Government International Bond	USD	5.875%	15/01/2024	1,501,061	0.09
530,000		EUR	2.150%	18/07/2024	562,914	0.04
	Indonesia Government International Bond	EUR	0.900%	14/02/2027	222,110	0.01
1,930,000		USD	3.850%	18/07/2027	1,766,842	0.11
240,000		USD	2.850%	14/02/2030	204,953	0.01
		USD	3.850%	15/10/2030	402,799	0.03
360,000	Indonesia Government International Bond	USD	3.500%	14/02/2050	300,021	0.02
400,000		USD	3.050%	12/03/2051	327,360	0.02
270,000	Indonesia Government International Bond	USD	4.450%	15/04/2070	250,530	0.02
24,999,000,000	Indonesia Treasury Bond—Series FR73	IDR	8.750%	15/05/2031	1,670,109	0.10
290,000	Pertamina Persero PT	USD	2.300%	09/02/2031	226,609	0.01
200,000	Pertamina Persero PT	USD	4.150%	25/02/2060	161,284	0.01
					7,596,592	0.47
Ireland	Abbett Iroland Financing DAC	EUR	0.0759/	27/00/2022	2 464 020	0.15
	Abbott Ireland Financing DAC		0.875%	27/09/2023	2,461,920	0.15
	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust	USD	3.500%	26/05/2022	391,392 2,573,138	0.02
	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust AIB Group Plc. (d)	USD EUR	4.625% 0.500%	01/07/2022 17/11/2027	2,373,136	0.16 0.16
	AlB Group Pic. (d)	EUR				0.10
1,150,000	AIB Group Pic. (d)	EUR	1.875% 2.875%	19/11/2029 30/05/2031	1,180,188 1,868,650	0.07
	AIB Group Pic. (d)					
	Bank of Ireland Group Plc.(d)	EUR EUR	6.250% 0.375%	Perp. 10/05/2027	2,487,100 1,885,161	0.15 0.12
	Bank of Ireland Group Pic. (d)	EUR	1.375%	11/08/2031	2,457,861	0.12
	Dell Bank International DAC	EUR	0.625%	17/10/2022	2,457,661	0.13
	Dell Bank International DAC  Dell Bank International DAC	EUR	1.625%	24/06/2024	3,714,045	0.13
	Ireland Government Bond	EUR	2.400%	15/05/2030	654,264	0.23
	Ireland Government Bond	EUR	0.200%	18/10/2030	1,563,423	0.04
	Ireland Government Bond	EUR	0.200%	18/10/2031	1,047,380	0.10
	Zurich Finance Ireland Designated Activity Co. (d)	USD	3.000%	19/04/2051	1,391,911	0.07
1,723,000	Zunch i mance freiand Designated Activity Co.	03D	3.000%	19/04/2031		
Isla Of Man					28,298,580	1.76
1sle Of Man 600,000	Sasol Financing International Ltd.	USD	4.500%	14/11/2022	506,145	0.03
Israel	Jeroel Covernment International Read	USD	2 9000/	13/05/2000	1 820 060	0.44
2,030,000 Italy	Israel Government International Bond	020	3.800%	13/05/2060	1,838,068	0.11
-	Assensati di Dama Ca A	ELID	1.625%	02/02/2029	1 202 547	0.08
1,275,000	Aeroporti di Roma SpA	EUR	1.023/0	02/02/2029	1,303,547	0.00

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	Shareholders' Equity
Bonds - (Conti	· ·					
Italy – (Continued	Enel SpA—Series 6.5Y <sup>(d)</sup>	EUR	1.375%	Dorn	3.494.276	0.22
	FCA Bank SpA	EUR	0.009%	Perp. 16/04/2024	2.849.173	0.22
2,625,000	·	EUR	0.625%	24/02/2026	2,610,589	0.16
1,425,000	(-B)	EUR	7.750%	Perp.	1,726,031	0.11
3,230,000	Italy Buoni Poliennali Del Tesoro	EUR	0.950%	01/08/2030	3,272,927	0.20
12,570,000		EUR	6.000%	01/05/2031	18,706,548	1.16
7,360,000		EUR	3.750%	01/08/2021	7,413,728	0.46
40,490,000 7,400,000	Italy Buoni Poliennali Del Tesoro 144A <sup>(c)</sup> Italy Buoni Poliennali Del Tesoro 144A <sup>(c)</sup>	EUR EUR	0.050% 2.950%	15/01/2023 01/09/2038	40,762,093 9,083,130	2.53 0.56
810,000	(-)	EUR	2.800%	01/03/2037	952.803	0.06
5,070,000	Italy Certificati di Credito del Tesoro Via CCTS-eu <sup>(d)</sup>	EUR	1.323%	15/01/2025	5,342,715	0.33
2,575,000	•	EUR	2.125%	30/04/2029	2,554,464	0.16
	Telecom Italia SpA	EUR	4.000%	11/04/2024	1,240,793	0.08
	UniCredit SpA <sup>(d)</sup>	EUR	2.200%	22/07/2027	1,030,673	0.06
	•	EUR	1.800%	20/01/2030	1,414,889	0.09
	UniCredit SpA <sup>(d)</sup> UniCredit SpA <sup>(d)</sup>	EUR EUR	2.731% 7.500%	15/01/2032 Perp.	1,170,125 2,470,125	0.07 0.15
2,100,000	Unicited Spa	EUR .	7.500%	reip.	111,064,221	6.89
 Japan					111,004,221	0.09
2,675,000	Asahi Group Holdings Ltd.	EUR	0.010%	19/04/2024	2,680,350	0.17
2,431,250,000	Japan Government Bond—Series 14	JPY	0.700%	20/03/2061	18,111,584	1.12
2,330,550,000	Japan Government Bond—Series 141	JPY	0.100%	20/09/2024	17,544,449	1.09
924,200,000	Japan Government Bond—Series 162	JPY	0.600%	20/09/2037	7,201,254	0.45
23,750,000	Japan Government Bond—Series 175 Japan Government Bond—Series 176	JPY JPY	0.500%	20/12/2040	179,284	0.01
4,395,200,000 147,850,000	Japan Government Bond—Series 176  Japan Government Bond—Series 28	JPY	0.500% 2.500%	20/03/2041 20/03/2038	33,152,552 1,491,122	2.06 0.09
4,168,000,000	·	JPY	0.100%	20/03/2031	31,212,694	1.94
585,750,000	Japan Government Bond—Series 41	JPY	1.700%	20/12/2043	5,480,579	0.34
3,254,550,000	Japan Government Bond—Series 424	JPY	0.005%	01/05/2023	24,384,103	1.51
243,150,000	Japan Government Bond—Series 45	JPY	1.500%	20/12/2044	2,204,614	0.14
1,488,250,000	Japan Government Bond—Series 56	JPY	2.000%	20/06/2022	11,370,623	0.71
22,800,000	Japan Government Bond—Series 69	JPY	0.700%	20/12/2050	171,941	0.01
1,527,850,000	·	JPY	0.700%	20/03/2051	11,511,518	0.71
1,790,938,944	Japan Government CPI Linked Bond—Series 24	JPY JPY	0.100%	10/03/2029	13,732,495	0.85 1.99
4,290,750,000 1,550,000	Japan Treasury Discount Bill—Series 987 Mitsubishi UFJ Financial Group, Inc.	EUR	(0.150%) 0.339%	26/07/2021 19/07/2024	32,069,404 1,570,413	0.10
	SoftBank Group Corp.	USD	5.125%	19/09/2027	350,171	0.02
					214,419,150	13.31
Jersey						
210,000	, ·	USD	2.625%	31/03/2036	170,030	0.01
200,000 380,000	Galaxy Pipeline Assets Bidco Ltd. Galaxy Pipeline Assets Bidco Ltd.	USD USD	2.940% 3.250%	30/09/2040 30/09/2040	163,166 307,674	0.01 0.02
	Gatwick Funding Ltd.	GBP	2.500%	15/04/2030	781,806	0.02
1,725,000	Heathrow Funding Ltd.	GBP	2.625%	16/03/2028	2.009.108	0.12
	Heathrow Funding Ltd.	EUR	1.125%	08/10/2032	1,622,148	0.10
					5,053,932	0.31
Luxembourg						
	ADLER Group S.A.	EUR	3.250%	05/08/2025	2,291,542	0.14
	Blackstone Property Partners Europe Holdings SARL	EUR	2.000%	15/02/2024	1,200,301	0.07
	Blackstone Property Partners Europe Holdings SARL	EUR	1.250% 1.095%	26/04/2027	299,147	0.02
	Blackstone Property Partners Europe Holdings SARL Blackstone Property Partners Europe Holdings SARL	EUR EUR	1.750%	04/05/2028 12/03/2029	1,589,632 1,191,262	0.10 0.07
	European Financial Stability Facility	EUR	0.875%	10/04/2035	1,191,202	0.07
	Gazprom PJSC Via Gaz Capital S.A.	USD	5.150%	11/02/2026	1,372,141	0.09
	Helvetia Europe S.A. (d)	EUR	2.750%	30/09/2041	1,233,352	0.08
	Lincoln Financing SARL	EUR	3.625%	01/04/2024	1,828,800	0.11
	Logicor Financing SARL	EUR	0.750%	15/07/2024	1,627,888	0.10
	Logicor Financing SARL	EUR	1.625%	15/07/2027	1,790,865	0.11
	Medtronic Global Holdings S.C.A. Medtronic Global Holdings S.C.A.	EUR EUR	0.375% 0.250%	07/03/2023 02/07/2025	3,643,812 859,707	0.23 0.05
	-		<u></u>		20,152,581	1.25
Mexico						
	Mexico City Airport Trust	USD	4.250%	31/10/2026	349,985	0.02
	Mexico City Airport Trust	USD	3.875%	30/04/2028	505,528	0.03
	Mexico City Airport Trust	USD	5.500%	31/07/2047	505,099	0.03
∠10,000	Mexico City Airport Trust 144A <sup>(c)</sup>	USD	4.250%	31/10/2026	183,742	0.01

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Bonds – (Conti	nued)					
Mexico – (Contin						
	Mexico City Airport Trust 144A <sup>(c)</sup>	USD	3.875%	30/04/2028	741,441	0.05
	Mexico City Airport Trust 144A <sup>(c)</sup> Mexico City Airport Trust 144A <sup>(c)</sup>	USD USD	5.500% 5.500%	31/10/2046 31/07/2047	204,285 286,059	0.02 0.02
	Mexico Government International Bond	USD	3.250%	16/04/2030	186,484	0.02
670,000		USD	3.771%	24/05/2061	504,277	0.03
	Mexico Government International Bond	USD	3.750%	19/04/2071	984,965	0.06
					4,451,865	0.28
	ABN AMRO Bank NV <sup>(d)</sup>	EUR	2.875%	18/01/2028	1,670,096	0.10
	ABN AMRO Bank NV <sup>(d)</sup>	EUR	4.375%	Perp.	1,610,655	0.10
3,100,000	Airbus S.E.	EUR	2.375%	09/06/2040	3,494,599	0.22
1,575,000	Akelius Residential Property Financing BV	EUR	0.750%	22/02/2030	1,542,082	0.10
	BAT Netherlands Finance BV	EUR	3.125%	07/04/2028	1,811,184	0.11
	Bayer Capital Corp. BV	EUR	1.500%	26/06/2026	1,899,018	0.12
	BNG Bank NV	GBP	0.375%	15/12/2025	2,277,773	0.14
	Cooperatieve Rabobank UA  Iberdrola International BV—Series NC6 <sup>(d)</sup>	EUR EUR	3.875% 1.450%	25/07/2023	1,627,935	0.10 0.14
2,300,000 1,100,000		EUR	(0.240%)	Perp. 20/09/2023	2,309,430 1,131,493	0.14
300.000		EUR	0.853%	13/11/2030	302,814	0.07
,	ING Groep NV <sup>(d)</sup>	EUR	2.125%	26/05/2031	742,294	0.05
2,200,000	•	EUR	0.647%	20/12/2027	2,248,972	0.14
	Koninklijke Philips NV	EUR	1.375%	30/03/2025	736,204	0.05
1,070,000	, ,	USD	3.875%	06/05/2030	927,636	0.06
830,000	Prosus NV	USD	3.680%	21/01/2030	723,875	0.05
280,000	Prosus NV	USD	4.027%	03/08/2050	217,500	0.01
	Prosus NV	USD	3.832%	08/02/2051	204,531	0.01
	Technip Energies NV	EUR	1.125%	28/05/2028	1,520,181	0.09
	Telefonica Europe BV <sup>(d)</sup>	EUR	2.376%	Perp.	3,088,512	0.19
	Upjohn Finance BV	EUR	1.908%	23/06/2032	1,392,761	0.09
	Volkswagen International Finance NV <sup>(d)</sup>	EUR	3.500%	Perp.	2,588,568	0.16
	Wintershall Dea Finance BV	EUR	0.840%	25/09/2025	714,672	0.04 0.06
	Wintershall Dea Finance BV WPC Eurobond BV	EUR EUR	1.332% 1.350%	25/09/2028 15/04/2028	1,018,270 2,374,727	0.06
	WPC Eurobond BV	EUR	0.950%	01/06/2030	930,079	0.06
					39,105,861	2.43
<b>Nigeria</b> 200,000	Nigeria Government International Bond	USD	6.500%	28/11/2027	175,628	0.01
Norway	Adminto ACA	EUR	3.000%	45/44/2027	E40.46E	0.03
Peru	Adevinta ASA	EUR	3.000%	15/11/2027	519,165	0.03
	Peruvian Government International Bond	USD	2.780%	01/12/2060	13,711	0.00
190,000	Peruvian Government International Bond	USD	3.230%	28/07/2121	129,722	0.01
Post coll					143,433	0.01
Portugal 5 270 000	Portugal Obrigacoes do Tesouro OT 144A <sup>(c)</sup>	EUR	4.950%	25/10/2023	5,976,127	0.37
	Portugal Obrigacoes do Tesouro OT 144A <sup>(c)</sup>	EUR	1.950%	15/06/2029	3,301,132	0.37
					9,277,259	0.58
Qatar						_
	Qatar Government International Bond	USD	4.000%	14/03/2029	350,520	0.02
340,000		USD	3.750%	16/04/2030	317,680	0.02
610,000	Qatar Government International Bond	USD .	4.400%	16/04/2050	597,628 1,265,828	0.04
Romania					1,200,020	0.00
260,000	Romanian Government International Bond	EUR	2.875%	11/03/2029	286,964	0.02
1,990,000	Romanian Government International Bond	EUR	3.624%	26/05/2030	2,290,988	0.14
	Romanian Government International Bond	USD	3.000%	14/02/2031	321,089	0.02
130,000		EUR	2.000%	28/01/2032	130,515	0.01
	Romanian Government International Bond	EUR	3.375%	28/01/2050	857,334	0.05
1,220,000	Romanian Government International Bond	USD -	4.000%	14/02/2051	1,028,486	0.06
					4,915,376	0.30

South Korea 3,710,730,000 Infl 7,218,240,000 Ko 13,693,520,000 Ko  Spain  800,000 Ab 900,000 Ba 2,600,000 Ba 1,400,000 Ba 1,400,000 Ba	audi Government International Bond audi Government International Bond  filation Linked Korea Treasury Bond—Series 2606 orea Treasury Bond—Series 2906 orea Treasury Bond—Series 2912  bertis Infraestructuras S.A. anco Bilbao Vizcaya Argentaria S.A.	USD USD KRW KRW KRW	3.250% 4.500% 0.482% 1.875% 1.375%	22/10/2030 22/04/2060 10/06/2029 10/12/2029	432,106 402,774 834,880 3,002,716 5,304,337	0.03 0.02 0.05
Saudi Arabia 490,000 Sa 420,000 Sa  South Korea 3,710,730,000 Infl 7,218,240,000 Ko 13,693,520,000 Ko  Spain 800,000 Ab 900,000 Ba 2,600,000 Ba 1,400,000 Ba 1,400,000 Ba	audi Government International Bond audi Government International Bond  filation Linked Korea Treasury Bond—Series 2606 orea Treasury Bond—Series 2906 orea Treasury Bond—Series 2912  bertis Infraestructuras S.A. anco Bilbao Vizcaya Argentaria S.A.	KRW KRW KRW	4.500% 0.482% 1.875%	22/04/2060 10/06/2026 10/06/2029	402,774 834,880 3,002,716	0.02
\$\frac{420,000}{\$\text{South Korea}}\$ \[ \text{3,710,730,000} \] \[ \text{Infinity} \] \[ \text{Korea} \] \[ \text{3,710,730,000} \] \[ \text{Korea} \] \[ \text{7,218,240,000} \] \[ \text{Korea} \] \[ \text{5pain} \] \[ \text{800,000} \] \[ \text{Ab} \] \[ \text{900,000} \] \[ \text{Ba} \] \[ \text{2,600,000} \] \[ \text{Ba} \] \[ \text{1,400,000} \] \[ \text{Ba} \] \[ \text{1,400,000} \] \[ \text{Ba} \] \[ \text{1,400,000} \] \[ \text{Ba} \]	audi Government International Bond  filation Linked Korea Treasury Bond—Series 2606 orea Treasury Bond—Series 2906 orea Treasury Bond—Series 2912  bertis Infraestructuras S.A. anco Bilbao Vizcaya Argentaria S.A.	KRW KRW KRW	4.500% 0.482% 1.875%	22/04/2060 10/06/2026 10/06/2029	402,774 834,880 3,002,716	0.02
South Korea 3,710,730,000 Infl 7,218,240,000 Ko 13,693,520,000 Ko  Spain  800,000 Ab 900,000 Ba 2,600,000 Ba 1,400,000 Ba 1,400,000 Ba	inflation Linked Korea Treasury Bond—Series 2606 orea Treasury Bond—Series 2906 orea Treasury Bond—Series 2912 bertis Infraestructuras S.A. anco Bilbao Vizcaya Argentaria S.A.	KRW KRW KRW	0.482% 1.875%	10/06/2026 10/06/2029	834,880 3,002,716	0.05
3,710,730,000 Infl 7,218,240,000 Ko 13,693,520,000 Ko Spain  800,000 Ab 900,000 Ba 2,600,000 Ba 1,400,000 Ba 1,400,000 Ba	orea Treasury Bond—Series 2906 orea Treasury Bond—Series 2912 bertis Infraestructuras S.A. anco Bilbao Vizcaya Argentaria S.A.	KRW KRW	1.875%	10/06/2029	3,002,716	
3,710,730,000 Infl 7,218,240,000 Ko 13,693,520,000 Ko Spain  800,000 Ab 900,000 Ba 2,600,000 Ba 1,400,000 Ba 1,400,000 Ba	orea Treasury Bond—Series 2906 orea Treasury Bond—Series 2912 bertis Infraestructuras S.A. anco Bilbao Vizcaya Argentaria S.A.	KRW KRW	1.875%	10/06/2029		0.10
7,218,240,000 Ko 13,693,520,000 Ko  Spain  800,000 Ab 900,000 Ba 2,600,000 Ba 1,400,000 Ba 1,400,000 Ba	orea Treasury Bond—Series 2906 orea Treasury Bond—Series 2912 bertis Infraestructuras S.A. anco Bilbao Vizcaya Argentaria S.A.	KRW KRW	1.875%	10/06/2029		0.10
13,693,520,000 Ko  Spain  800,000 Ab 900,000 Ba 2,600,000 Ba 1,400,000 Ba 1,400,000 Ba	orea Treasury Bond—Series 2912  bertis Infraestructuras S.A. anco Bilbao Vizcaya Argentaria S.A.	KRW				
Spain 800,000 Ab 900,000 Ba 2,600,000 Ba 1,400,000 Ba 1,400,000 Ba	bertis Infraestructuras S.A. anco Bilbao Vizcaya Argentaria S.A.		1.57570		9.600.782	0.33 0.59
800,000 Ab 900,000 Ba 2,600,000 Ba 1,400,000 Ba 1,400,000 Ba	anco Bilbao Vizcaya Argentaria S.A.			10/12/2023	17,907,835	1.11
800,000 Ab 900,000 Ba 2,600,000 Ba 1,400,000 Ba 1,400,000 Ba	anco Bilbao Vizcaya Argentaria S.A.				17,307,033	1.11
2,600,000 Ba 1,400,000 Ba 1,400,000 Ba		EUR	2.375%	27/09/2027	882,120	0.05
1,400,000 Ba 1,400,000 Ba	Dill Mi Ai- O A (d)	EUR	0.750%	11/09/2022	912,546	0.06
1,400,000 Ba	anco Bilbao Vizcaya Argentaria S.A. <sup>(d)</sup>	EUR	0.125%	24/03/2027	2,592,954	0.16
, ,	anco Bilbao Vizcaya Argentaria S.A. <sup>(d)</sup>	EUR	6.000%	Perp.	1,605,884	0.10
	anco Santander S.A. anco Santander S.A.	USD EUR	2.706% 1.375%	27/06/2024 05/01/2026	1,218,520 838,608	0.08 0.05
·	anco Santander S.A.	EUR	1.625%	22/10/2030	1,940,413	0.03
	anco Santander S.A.	USD	2.749%	03/12/2030	1,449,944	0.09
	anco Santander S.A. <sup>(d)</sup>	EUR	4.375%	Perp.	2,691,000	0.17
	aixaBank S.A. <sup>(d)</sup>	EUR	0.375%	18/11/2026	2,693,925	0.17
	aixaBank S.A. <sup>(d)</sup>	EUR	0.750%	26/05/2028	2,400,384	0.15
	aixaBank S.A. <sup>(d)</sup>	EUR	5.875%	Perp.	2,297,500	0.14
	ellnex Finance Co. S.A.	EUR EUR	1.500% 0.750%	08/06/2028	2,203,223	0.14 0.04
	ellnex Finance Co., S.A. ellnex Finance Co., S.A.	EUR	1.250%	15/11/2026 15/01/2029	595,578 878,742	0.04
,	ellnex Finance Co., S.A.	EUR	2.000%	15/02/2033	874,854	0.05
	CC Aqualia S.A.	EUR	2.629%	08/06/2027	2,157,890	0.13
2,560,000 Sp	pain Government Bond	EUR	(0.224%)	31/01/2026	2,586,035	0.16
	pain Government Bond 144A <sup>(c)</sup>	EUR	5.900%	30/07/2026	9,265,203	0.58
	pain Government Bond 144A <sup>(c)</sup>	EUR	1.500%	30/04/2027	10,510,553	0.65
	pain Government Bond 144A <sup>(c)</sup>	EUR	1.250%	31/10/2030	5,649,139	0.35
	pain Government Bond 144A <sup>(c)</sup> pain Government Bond 144A <sup>(c)</sup>	EUR EUR	0.100% 3.450%	30/04/2031 30/07/2066	13,453,810 3,794,561	0.83 0.24
					73,493,386	4.56
Supranationals						
	frican Export-Import Bank	USD	2.634%	17/05/2026	840,985	0.05
	frican Export-Import Bank rdagh Metal Packaging Finance USA LLC Via Ardagh Metal Packaging	USD	3.798%	17/05/2031	741,732	0.05
	inance Plc.	EUR	3.000%	01/09/2029	552,123	0.04
	ANPACK S.A. Via Eastern PA Land Investment Holding LLC	EUR	2.375%	01/11/2027	969,256	0.06
	uropean Investment Bank	SEK	1.750%	12/11/2026	941,606	0.06
	uropean Investment Bank uropean Investment Bank	EUR EUR	0.875% 0.200%	14/01/2028 17/03/2036	6,488,832 4,552,456	0.40 0.28
	uropean Investment Bank	EUR	0.481%	14/11/2042	2,133,364	0.13
	uropean Union	EUR	0.200%	04/06/2036	456,826	0.03
		,			17,677,180	1.10
Sweden				04/04/000	000 100	
	eimstaden Bostad AB	EUR	1.125%	21/01/2026	822,408	0.05
	amhallsbyggnadsbolaget i Norden AB <sup>(d)</sup> erisure Holding AB	EUR EUR	2.625% 3.250%	Perp. 15/02/2027	2,050,718 783,858	0.13 0.05
	olvo Treasury AB	EUR	0.125%	17/09/2024	2,918,299	0.03
_,,,,,,,,,				,,	6,575,283	0.41
Switzerland					0,070,200	0.41
	redit Suisse AG	USD	2.950%	09/04/2025	2,029,060	0.13
1,550,000 Cre	redit Suisse Group AG <sup>(d)</sup>	EUR	3.250%	02/04/2026	1,711,293	0.11
	redit Suisse Group AG <sup>(d)</sup>	EUR	0.650%	14/01/2028	3,136,486	0.19
4,275,000 UB	BS AG	GBP	0.625%	18/12/2023	4,983,323	0.31
					11,860,162	0.74
Thailand 182,300,000 Tha	hailand Government Bond	THB	1.875%	17/06/2022	4,867,663	0.30
	hailand Government Bond	THB	2.400%	17/12/2023	4,416,776	0.30
	hailand Government Bond	THB	3.650%	20/06/2031	1,258,294	0.08
					10,542,733	0.65

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% o Shareholders Equity
Bonds – (Contin	ued)					
Turkey 410 000	Turkey Government International Bond	USD	5.250%	13/03/2030	314,593	0.02
	Turkey Government International Bond	USD	5.875%	26/06/2031	316,058	0.02
	Turkiye Vakiflar Bankasi TAO	USD	5.250%	05/02/2025	788,104	0.05
230,000	Turkiye Vakiflar Bankasi TAO	USD	6.500%	08/01/2026	191,836	0.0
					1,610,591	0.10
Ukraine 1 780 000	Ukraine Government International Bond	EUR	4.375%	27/01/2030	1,675,091	0.10
United Arab Emira		EUK	4.373%	27/01/2030	1,075,091	0.10
	Abu Dhabi Government International Bond	USD	3.875%	16/04/2050	2,037,309	0.12
100,000	DP World Plc. 144A <sup>(c)</sup>	USD	6.850%	02/07/2037	109,955	0.0
					2,147,264	0.13
United Kingdom	(4)					
	Aviva Plc. (d)	GBP	6.125%	14/11/2036	1,488,536	0.09
	Barclays Bank Plc. Barclays Plc.	USD USD	10.179% 3.684%	12/06/2021 10/01/2023	947,811 209,568	0.06
	Barclays Pic. (d)	EUR	3.375%	02/04/2025	2,508,541	0.16
	Barclays Pic. (d)	GBP	3.750%	22/11/2030	4,090,330	0.10
	Barclays Pic. (d)	EUR	1.106%	12/05/2032	1,300,195	0.08
	BAT International Finance Plc.	GBP	2.250%	26/06/2028	1,274,310	0.08
	Bellis Acquisition Co. Plc.	GBP	3.250%	16/02/2026	408,395	0.03
400,000	BP Capital Markets Plc.	USD	3.814%	10/02/2024	358,246	0.02
	BP Capital Markets Plc. (d)	EUR	3.250%	Perp.	958,842	0.06
	BP Capital Markets Plc. (d)	EUR	3.625%	Perp.	1,180,168	0.07
	Direct Line Insurance Group Plc. (d)	GBP	4.750%	Perp.	1,508,091	0.09
	Gatwick Airport Finance Plc.	GBP	4.375%	07/04/2026	1,593,001	0.10
	Gazprom PJSC Via Gaz Finance Plc.	USD	3.250%	25/02/2030	785,872	0.0
	HSBC Holdings Plc. (d)	USD	3.803%	11/03/2025	4,267,032	0.26
	Informa Plc.	EUR	2.125%	06/10/2025	1,646,705	0.10
	Legal & General Group Plc. (d) Lloyds Banking Group Plc. (d)	GBP	3.750%	26/11/2049	1,062,994	0.07
	M&G PIc. (d)	EUR GBP	3.500% 6.340%	01/04/2026 19/12/2063	2,365,650 298,531	0.15
	National Express Group Plc. (d)	GBP	4.250%	Perp.	1,939,011	0.02
	Nationwide Building Society 144A <sup>(c)(d)</sup>	USD	3.622%	26/04/2023	380,666	0.02
	Nationwide Building Society 144A <sup>(c)(d)</sup>	USD	3.960%	18/07/2030	1,003,306	0.06
	Natwest Group Plc. (d)	USD	3.498%	15/05/2023	1,353,612	0.08
400,000	Natwest Group Plc.	USD	3.875%	12/09/2023	353,008	0.02
2,200,000	Natwest Group Plc. (d)	EUR	0.780%	26/02/2030	2,188,956	0.14
2,600,000	Natwest Group Plc. <sup>(d)</sup>	GBP	2.105%	28/11/2031	3,026,482	0.19
2,675,000	Natwest Group Plc. <sup>(d)</sup>	GBP	5.125%	Perp.	3,322,241	0.2
850,000	Pension Insurance Corp. Plc.	GBP	4.625%	07/05/2031	1,119,664	0.07
	Pinewood Finance Co., Ltd.	GBP	3.250%	30/09/2025	1,331,893	0.08
	Santander UK Group Holdings Plc. (d)	USD	1.089%	15/03/2025	2,420,667	0.1
	Santander UK Group Holdings Plc. (d)	USD	1.532%	21/08/2026	2,226,849	0.14
	Standard Chartered Plc. 144A <sup>(c)(d)</sup>	USD	1.214%	23/03/2025	788,175	0.0
	Standard Chartered Plc. 144A <sup>(c)(d)</sup> Thomas Wester Hillitias Finance Pla <sup>(d)</sup>	USD	1.456%	14/01/2027	3,560,886	0.22
	Thames Water Utilities Finance Plc. (d)	GBP GBP	5.750%	13/09/2030	2,388,287	0.15
	United Kingdom Gilt	GBP	4.500% 3.500%	07/09/2034 22/01/2045	2,724,529 1,113,083	0.17
	United Kingdom Gilt United Kingdom Gilt	GBP	4.250%	07/12/2046	1,113,083	0.0
	United Kingdom Gilt	GBP	4.250% 1.750%	22/07/2057	3,552,603	0.03
	United Kingdom Gilt	GBP	3.500%	22/07/2068	5,027,497	0.22
	Vedanta Resources Finance II Plc.	USD	8.950%	11/03/2025	163,380	0.0
	Vedanta Resources Ltd.	USD	6.125%	09/08/2024	141,422	0.0
	Virgin Money UK Plc. (d)	EUR	0.375%	27/05/2024	1,306,474	0.08
					84,003,688	5.2
United States						
	AbbVie, Inc.	USD	3.750%	14/11/2023	797,302	0.0
	AbbVie, Inc.	USD	4.450%	14/05/2046	337,500	0.0
	Air Lease Corp.	USD	2.875%	15/01/2026	1,053,860	0.0
	Ameren Corp.	USD	2.500%	15/09/2024	216,683	0.0
	Anheuser-Busch Cos., LLC Via Anheuser-Busch InBev Worldwide, Inc.	USD	4.900%	01/02/2046	1,286,964	0.0
	Anheuser-Busch InBev Worldwide, Inc.	USD	4.150%	23/01/2025	1,011,281	0.0
	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600%	15/04/2048	71,531	0.0
	AT&T, Inc.	USD	3.000%	30/06/2022	421,310	0.0
	AT&T, Inc. AT&T, Inc.	USD	2.750%	01/06/2031	62,500	0.0
	A I V I I I I I I I I I I I I I I I I I	EUR	1.800%	14/09/2039	1,195,440	0.08

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Bonds – (Contin	nued)					
United States – (C	·					
	AT&T, Inc.	USD	4.350%	15/06/2045	500,744	0.03
1,200,000	•	USD	5.450%	01/03/2047	1,253,266	0.08
1,825,000	•	USD	3.650%	01/06/2051	1,500,850	0.09
	Bank of America Corp.  Bank of America Corp. (d)	USD EUR	3.500% 3.648%	19/04/2026 31/03/2029	2,277,199 2,050,438	0.14 0.13
	Becton Dickinson and Co.	USD	2.894%	06/06/2022	2,030,430	0.13
	Becton Dickinson and Co.	USD	3.363%	06/06/2024	3,141,119	0.20
	Booking Holdings, Inc.	EUR	0.100%	08/03/2025	1,428,035	0.09
	Centene Corp.	USD	3.000%	15/10/2030	1,360,025	0.08
	Citigroup Global Markets Holdings, Inc. (d)	USD	3.937%	20/09/2023	2,623,884	0.16
300,000	CVS Health Corp.	USD	5.050%	25/03/2048	305,985	0.02
250,000	Devon Energy Corp.	USD	5.850%	15/12/2025	242,641	0.02
250,000	Devon Energy Corp.	USD	4.750%	15/05/2042	227,753	0.01
1,600,000	DuPont de Nemours, Inc.	USD	4.493%	15/11/2025	1,500,072	0.09
500,000	Energy Transfer LP	USD	5.300%	01/04/2044	455,111	0.03
500,000	Enterprise Products Operating LLC	USD	3.750%	15/02/2025	450,450	0.03
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	6.750%	15/03/2031	480,773	0.03
	Federal National Mortgage Association (FNMA)	USD	6.625%	15/11/2030	354,856	0.02
	Fidelity National Information Services, Inc.	EUR	0.750%	21/05/2023	863,821	0.05
	Fidelity National Information Services, Inc.	EUR	0.625%	03/12/2025	1,021,230	0.06
	Fidelity National Information Services, Inc.	EUR	1.500%	21/05/2027	158,976	0.01
	Ford Motor Credit Co., LLC	EUR	3.250%	15/09/2025	133,132	0.01
	General Electric Co.	USD	2.700%	09/10/2022	212,038	0.01
	General Electric Co.	USD	4.350%	01/05/2050	2,069,001	0.13
550,000	General Electric Co.—Series MTNA	USD	6.750%	15/03/2032	614,442	0.04
	General Motors Co.	USD EUR	5.400%	02/10/2023 20/05/2027	1,318,773	0.08 0.09
350,000	General Motors Financial Co., Inc. General Motors Financial Co., Inc.	USD	0.600% 5.650%	17/01/2029	1,391,082 348,052	0.09
2,300,000	•	USD	5.375%	01/02/2025	2,110,375	0.02
	Hewlett Packard Enterprise Co.	USD	4.450%	02/10/2023	1,294,625	0.08
	Hewlett Packard Enterprise Co.	USD	6.350%	15/10/2045	761,326	0.05
	IQVIA, Inc.	EUR	2.250%	15/03/2029	1,303,679	0.08
	Kinder Morgan Energy Partners LP	USD	4.300%	01/05/2024	45,012	0.00
		EUR	1.750%	30/01/2025	531,150	0.03
	MPLX LP	USD	4.500%	15/04/2038	821,530	0.05
	MPT Operating Partnership LP Via MPT Finance Corp.	GBP	3.692%	05/06/2028	1,413,829	0.09
2,350,000	MPT Operating Partnership LP Via MPT Finance Corp.	GBP	3.375%	24/04/2030	2,789,682	0.17
25,000	NiSource, Inc.	USD	3.600%	01/05/2030	22,553	0.00
2,925,000	ONE Gas, Inc.	USD	1.100%	11/03/2024	2,407,034	0.15
600,000	Pacific Gas and Electric Co.	USD	2.500%	01/02/2031	456,726	0.03
500,000	Pacific Gas and Electric Co.	USD	3.500%	01/08/2050	355,653	0.02
	Phillips 66	USD	3.850%	09/04/2025	544,757	0.03
	Phillips 66	USD	1.300%	15/02/2026	413,045	0.03
	Pioneer Natural Resources Co.	USD	1.125%	15/01/2026	305,681	0.02
	Sasol Financing USA LLC	USD	5.875%	27/03/2024	335,233	0.02
925,000		USD	2.100%	15/03/2028	751,945	0.05
	Teledyne Technologies, Inc.	USD	0.950%	01/04/2024	2,429,013	0.15
	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	1,026,857	0.06
	T-Mobile USA, Inc.	USD	3.750% 3.875%	15/04/2027	3,260,967	0.20
	T-Mobile USA, Inc.	USD		15/04/2030	1,821,211	0.11
	T-Mobile USA, Inc. TransDigm, Inc.	USD USD	2.550% 5.500%	15/02/2031 15/11/2027	2,035,861 2,217,337	0.13 0.14
	United States Treasury Note/Bond	USD	1.244%	31/05/2028	71,161,913	4.42
	VEREIT Operating Partnership LP	USD	4.625%	01/11/2025	1,402,791	0.09
	VEREIT Operating Partnership LP  VEREIT Operating Partnership LP	USD	2.850%	15/12/2032	754,971	0.09
300,000			2.000/0	10, 12,2002	139,558,826	8.66
TOTAL BONDS (cost EUR 1,192,0	155 862)				1,197,749,842	74.33
	,,				.,,. 10,072	% of
Holdings	Security Description				Market Value EUR	Shareholders' Equity
Mutual Funds –	2.66%					
Ireland 655	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class	s) <sup>(f)(g)</sup>			6,480,556	0.40

Composition   Composition							
Table 2019   Control	Holdings	Security Description					Shareholders'
The part   The part		(Continued)					
Consist   Cons	-	<u> </u>	Class) <sup>(f)</sup>			36,377,178	2.26
Part   Part						42,857,734	2.66
Part			ISTING			1,240,607,576	76.99
Parasian   Parasian				(a)	(6)		Shareholders'
Bonds			Currency	Interest Rate(a)	Maturity Date <sup>(b)</sup>	EUR	Equity
2,500,000   Macquarie Brank Lil 144A <sup>(NI)</sup>   1,150,000   Macquarie Grank Lil 144A <sup>(NI)</sup>   1,150,000   Mestipac Banking Corp. (a)   1,140,000   1,14	Bonds – 6.93% Australia	•					
1,150,000   Mecquare Group Ld. 144A <sup>(10)</sup>   195   1,346   1961   1952   1,247   1914   1915   1,247   1914   1915   1,247   1914   1915   1,247   1914   1915   1,247   1914   1915   1,247   1914   1915   1,247   1914   1915   1,247   1914   1915   1,247   1914   1915   1,247   1,247   1914   1915   1,247							
Part   Part							
Bermula	2,775,000	westpac banking Corp.	080	2.006%	15/11/2035		
1,550,000   1,550,000   1,50	Bermuda					0,327,130	0.40
Section   Sect		Bacardi Ltd. 144A <sup>(c)</sup>	USD	4.700%	15/05/2028	1,471,898	0.09
Paral   Par			USD	4.750%	15/02/2025	785,336	0.05
Canada						2,257,234	0.14
Personant   Pers		BRF S.A.	USD	4.875%	24/01/2030	548,609	0.03
Cayman Islands 950,000         Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> USD 420,000         3,950% 10/17/2024         01/107/2024 831,101         0.05 0.02 0.02 0.02 0.02 0.02 0.02 0.02		(6)					
950,000 Avolon Holdings Funding Ltd. 144A <sup>(G)</sup> USD 3,950% 01/17/2024 831,101 0.05 420,000 [QIYI, Inc. USD 3,750% 01/12/2023 345,453 0.02 1.050		1011778 BC ULC Via New Red Finance, Inc. 144A <sup>(c)</sup>	USD	3.500%	15/02/2029	773,335	0.05
A	-	Avolon Holdings Funding Ltd. 144A <sup>(c)</sup>	USD	3.950%	01/07/2024	831.101	0.05
Part   Part						-	
						1,176,554	0.07
1,350,000 BNP Paribas SA, 144A <sup>(c)</sup> (d)							
4,490,000 BPCE SA. 144A  <sup>(c)</sup>   USD   4,000%   12/09/2023   3,976,949   0.24   1,300,000   Credit Agricole SA. 144A  <sup>(c)</sup>   USD   3.375%   10/01/2022   1,088,408   0.07   3,175,000   Credit Agricole SA. 144A  <sup>(c)</sup>   USD   1.247%   26/01/207   2,578,287   0.16   1,850,000   Electricite de France SA. 144A  <sup>(c)</sup>   USD   4.500%   21/09/2028   1,759,352   0.11   3,500,000   Societe Generale SA. 144A  <sup>(c)</sup>   USD   1.488%   14/12/2026   2,861,655   0.18   1,600,000   Deutsche Bank AG  <sup>(d)</sup>   USD   2.222%   18/09/2024   1,351,823   0.08   700,000   Deutsche Bank AG  <sup>(d)</sup>   USD   2.129%   24/11/2026   585,036   0.04   2,650,000   Deutsche Bank AG  <sup>(d)</sup>   USD   3.729%   14/01/2032   2,199,094   0.14   2,200,000   Deutsche Bank AG  <sup>(d)</sup>   USD   3.729%   14/01/2032   2,199,094   0.14   2,200,000   Deutsche Bank AG  <sup>(d)</sup>   USD   4.750%   12/10/2023   1,524,446   0.09      Ireland						-	
1,300,000   Credit Agricole SA. 144A(c)   USD   3,375%   10/01/2022   1,088,408   0.07   3,175,000   Credit Agricole SA. 144A(c)   USD   1,247%   26/01/2027   2,578,287   0.16   1,850,000   Electricite de France SA. 144A(c)   USD   1,488%   14/12/2026   2,861,655   0.18   1,600,000   Societe Generale S.A. 144A(c)   USD   1,488%   14/12/2026   2,861,655   0.18   1,600,000   Deutsche Bank AG(d)   USD   2,222%   18/09/2024   1,351,823   0.08   700,000   Deutsche Bank AG(d)   USD   2,129%   24/11/2026   585,036   0.04   2,650,000   Deutsche Bank AG(d)   USD   3,729%   14/10/2032   2,193,094   0.14   2,200,000   Deutsche Bank AG(d)   USD   0,000%   Perp. 1,914,636   0.12   0.							
3,175,000   Credit Agricole S.A. 144A(c)   USD   1,247%   26/01/2027   2,578,287   0.16   1,850,000   Electricite de France S.A. 144A(c)   USD   4.500%   21/09/2028   1,759,352   0.11   3,500,000   Societe Generale S.A. 144A(c)   USD   1,488%   14/12/2026   2,861,655   0.18		4.3					
1,850,000   Electricite de France S.A. 144A <sup>(c)</sup>   USD   4.500%   21/09/2028   1,759,352   0.11   1,850,000   Societe Generale S.A. 144A <sup>(c)</sup>   USD   1.488%   14/12/2026   2,861,655   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,750,950   0.85   1,759,352   0.18   1,759,352   0.18   1,750,950   0.85   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,759,352   0.18   1,750,950   0.85   1,759,352   0.18   1,759,352   0.18   1,750,950   0.85   1,759,352   0.18   1,759,352							
Society   Soci							
Commany							
Cermany	0,000,000		332		1 1/ 12/2020		
1,600,000   Deutsche Bank AG(d)   USD   2,222%   18/09/2024   1,351,823   0.08   700,000   Deutsche Bank AG(d)   USD   2,129%   24/11/2026   585,036   0.04   2,650,000   Deutsche Bank AG(d)   USD   3,729%   14/01/2032   2,193,094   0.14   2,200,000   Deutsche Bank AG(d)   USD   6,000%   Perp.   1,914,636   0.12	Germany					10,700,000	
Company		Deutsche Bank AG <sup>(d)</sup>	USD	2.222%	18/09/2024	1,351,823	0.08
Composition   Composition	700,000	Deutsche Bank AG <sup>(d)</sup>	USD	2.129%		585,036	0.04
Teland							0.14
Teland	2,200,000	Deutsche Bank AG <sup>(d)</sup>	USD	6.000%	Perp.		
1,700,000       AlB Group Plc. 144A <sup>(c)</sup> USD       4.750%       12/10/2023       1,524,446       0.09         Luxembourg       550,000       Gazprom PJSC Via Gaz Capital S.A.       USD       7.288%       16/08/2037       631,788       0.04         Mexico         200,000       Cemex SAB de CV       USD       7.375%       05/06/2027       186,203       0.01         270,000       Cemex SAB de CV       USD       5.200%       17/09/2030       242,091       0.02         390,000       Trust Fibra Uno       USD       5.250%       15/12/2024       356,342       0.02         Netherlands         1,175,000       Syngenta Finance NV 144A <sup>(c)</sup> USD       4.441%       24/04/2023       1,015,220       0.07         1,125,000       Syngenta Finance NV 144A <sup>(c)</sup> USD       4.892%       24/04/2025       1,003,424       0.06						6,044,589	0.38
Mexico   200,000   Cemex SAB de CV   USD   7.28%   16/08/2037   631,788   0.04		AIB Group Plc. 144A <sup>(c)</sup>	USD	4.750%	12/10/2023	1,524,446	0.09
Mexico	•	Occasion B100 Vis. Occ Continuo A	LIOD	7.0000/	40/00/0007	004 700	0.04
200,000   Cemex SAB de CV   USD   7.375%   05/06/2027   186,203   0.01		Gazprom PJSC via Gaz Capital S.A.	050	7.288%	16/08/2037	631,788	0.04
Netherlands	200,000						
Netherlands         USD         4.441%         24/04/2023         1,015,220         0.07           1,125,000         Syngenta Finance NV 144A <sup>(c)</sup> USD         4.892%         24/04/2025         1,003,424         0.06						-	0.02
Netherlands           1,175,000         Syngenta Finance NV 144A <sup>(c)</sup> USD         4.441%         24/04/2023         1,015,220         0.07           1,125,000         Syngenta Finance NV 144A <sup>(c)</sup> USD         4.892%         24/04/2025         1,003,424         0.06	390,000	Irust Fibra Uno	USD	5.250%	15/12/2024		
1,175,000     Syngenta Finance NV 144A <sup>(c)</sup> USD     4.441%     24/04/2023     1,015,220     0.07       1,125,000     Syngenta Finance NV 144A <sup>(c)</sup> USD     4.892%     24/04/2025     1,003,424     0.06	Notice to the					784,636	0.05
1,125,000 Syngenta Finance NV 144A <sup>(c)</sup> USD 4.892% 24/04/2025 1,003,424 0.06		Syngenta Finance NV 144A <sup>(c)</sup>	USD	4.441%	24/04/2023	1,015,220	0.07
2,018,644 0.13							0.06
						2,018,644	0.13

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% o Shareholders Equit
Bonds – (Contir	nued)					
Supranationals						
3,700,000	NXP BV Via NXP Funding LLC 144A <sup>(c)</sup>	USD	3.875%	01/09/2022	3,165,295	0.2
Switzerland	(0/4)					
	Credit Suisse Group AG 144A <sup>(c)(d)</sup> Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD USD	2.997% 3.091%	14/12/2023 14/05/2032	2,638,091 1,293,844	0.1
1,550,000	Credit Suisse Group AG 144A	03D	3.091%	14/03/2032		0.0
Jnited States					3,931,935	0.2
	AbbVie, Inc.	USD	4.050%	21/11/2039	1,110,169	0.0
	Air Lease Corp.	USD	3.875%	03/07/2023	3,276,501	0.2
736,000	Albertsons Cos., Inc.Via Safeway, Inc. Via New Albertsons LP Via Albertsons					
1 020 000	LLC 144A <sup>(c)</sup> Allison Transmission, Inc. 144A <sup>(c)</sup>	USD USD	3.500% 3.750%	15/03/2029 30/01/2031	581,546 806,996	0.0
	AT&T, Inc. 144A <sup>(c)</sup>	USD	2.550%	01/12/2033	2,244,487	0.0
	Aviation Capital Group LLC 144A <sup>(c)</sup>	USD	1.950%	30/01/2026	756,173	0.0
	Axalta Coating Systems LLC 144A <sup>(c)</sup>	USD	3.375%	15/02/2029	1,134,741	0.0
5,097,000	Broadcom, Inc.	USD	3.459%	15/09/2026	4,555,146	0.2
		USD	3.419%	15/04/2033	1,970,636	0.1
	Broadcom, Inc. 144A <sup>(c)</sup>	USD	3.469%	15/04/2034	1,315,437	0.0
	Calpine Corp. 144A <sup>(c)</sup> Carrier Global Corp.—Series WI	USD	3.750%	01/03/2031 15/02/2030	788,439	0.0
	CCO Holdings LLC Via CCO Holdings Capital Corp. 144A <sup>(c)</sup>	USD USD	2.722% 4.250%	01/02/2030	42,251 1,397,395	0.0
	Charter Communications Operating LLC Via Charter Communications	OOD	4.23070	01/02/2031	1,557,555	0.0
	Operating Capital	USD	4.908%	23/07/2025	1,963,097	0.1
1,300,000	Charter Communications Operating LLC Via Charter Communications	USD	4.0000/	04/03/3050	1 176 001	0.0
1 425 000	Operating Capital Chemours Co. 144A <sup>(c)</sup>	USD	4.800% 5.750%	01/03/2050 15/11/2028	1,176,001 1,254,804	0.0
	Citigroup, Inc. (d)	USD	0.776%	30/10/2024	3,758,450	0.0
	Citigroup, Inc. <sup>(d)</sup>	USD	3.106%	08/04/2026	3,489,853	0.2
	Citigroup, Inc. (d)	USD	4.412%	31/03/2031	47,324	0.0
2,350,000	Citigroup, Inc.—Series W <sup>(d)</sup>	USD	4.000%	Perp.	1,999,302	0.1
	Comcast Corp.	USD	3.700%	15/04/2024	2,417,916	0.1
	Comcast Corp.	USD	3.950%	15/10/2025	1,939,258	0.1
	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup> Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD USD	6.020% 4.900%	15/06/2026 01/10/2026	1,617,165 377,984	0.1
	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD	5.300%	01/10/2029	1,287,251	0.0
	Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD	6.200%	15/07/2030	257,281	0.0
	Dollar Tree, Inc.	USD	4.000%	15/05/2025	1,365,641	0.0
700,000	Elanco Animal Health, Inc.	USD	5.272%	28/08/2023	622,144	0.0
	Energy Transfer LP	USD	5.500%	01/06/2027	625,540	0.0
	EQT Corp. 144A <sup>(c)</sup>	USD	3.625%	15/05/2031	947,105	0.0
	Expedia Group, Inc. Federal Home Loan Banks	USD USD	3.250% 2.625%	15/02/2030 12/09/2025	1,815,364 621,625	0.1
	Federal Home Loan Banks	USD	5.625%	14/03/2036	477,774	0.0
	Fisery, Inc.	USD	3.200%	01/07/2026	1,162,494	0.0
	Glencore Funding LLC 144A <sup>(c)</sup>	USD	4.125%	30/05/2023	2,539,977	0.1
1,575,000	Glencore Funding LLC 144A <sup>(c)</sup>	USD	4.125%	12/03/2024	1,402,386	0.0
	Global Payments, Inc.	USD	1.200%	01/03/2026	917,626	0.0
	Hewlett Packard Enterprise Co.	USD	4.650%	01/10/2024	688,646	0.0
	Indonesia Treasury Bond—JPMorgan Chase Bank NA 144A <sup>(c)(d)</sup>	IDR	7.500%	17/06/2035	2,072,152	0.1
	International Flavors & Fragrances, Inc. 144A <sup>(c)</sup> International Flavors & Fragrances, Inc. 144A <sup>(c)</sup>	USD USD	1.230% 1.832%	01/10/2025 15/10/2027	1,024,434 408,726	0.0 0.0
3,400,000	JPMorgan Chase & Co. <sup>(d)</sup>	USD	3.797%	23/07/2024	2,989,084	0.0
	Marriott International, Inc.—Series AA	USD	4.650%	01/12/2028	1,484,776	0.0
	Occidental Petroleum Corp.	USD	5.550%	15/03/2026	571,699	0.0
	Occidental Petroleum Corp.	USD	6.450%	15/09/2036	414,749	0.0
	Sabine Pass Liquefaction LLC	USD	5.625%	01/03/2025	1,935,600	0.1
	State of California	USD	7.625%	01/03/2040	405,210	0.0
	State of Illinois	USD	6.725%	01/04/2035	201,781	0.0
	T-Mobile USA, Inc. T-Mobile USA, Inc.	USD USD	4.750% 3.000%	01/02/2028 15/02/2041	438,917 1,043,447	0.0
	VEREIT Operating Partnership LP	USD	3.400%	15/01/2028	532,881	0.0
					68,275,381	4.2
/enezuela 11,170,000	Petroleos de Venezuela S.A.	USD	6.000%	28/10/2022	353,496	0.0

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Agencies Asset	Backed Obligations – 13.20%					
United States	- (-) (d)					
200,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup> Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD USD	3.458%	25/08/2023	174,905	0.01
725,425 563,658	(.)	USD	4.906% 3.906%	25/05/2028 25/03/2029	619,208 483,762	0.04 0.03
3,200,000	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	3.900%	25/03/2029	2,613,031	0.16
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2035	2,972	0.00
1,655	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/02/2037	1,562	0.00
		USD	4.000%	01/02/2041	13,772	0.00
9,975	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	01/02/2041	9,001	0.00
466,425	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	5.885%	15/05/2041	67,157	0.00
1,246,364	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	6.449%	15/06/2042	193,305	0.01
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	5.885%	15/09/2043	106,066	0.01
364,345		USD	5.949%	15/03/2044	52,847	0.00
1,016,260	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	5.485%	15/05/2045	134,936	0.01
2,434,598	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	5.899%	15/05/2046	373,276	0.02
1,603,194	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup> Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD USD	5.944% 5.994%	25/10/2048 25/08/2049	231,318 274,507	0.01 0.02
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	1.956%	25/02/2050	883,200	0.02
20,003,001	,	USD	4.500%	25/06/2050	2,567,719	0.16
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/07/2050	113,330	0.01
920,795	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	25/07/2050	121,259	0.01
4,741,669	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	6.008%	25/07/2050	736,319	0.05
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	25/08/2050	307,155	0.02
7,675,517	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/08/2050	1,035,321	0.06
5,322,702	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	25/09/2050	485,216	0.03
1,085,292	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/09/2050	146,082	0.01
11,100,562	Federal Home Loan Mortgage Corp. (FHLMC)	USD	3.000%	01/12/2050	9,673,727	0.60
3,956,423		USD	1.806%	25/01/2050	3,270,403	0.20
	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(d)</sup>	USD	5.206%	25/06/2050	1,615,101	0.10
1,842,607	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(d)</sup>	USD	3.842%	25/08/2050	1,527,473	0.10
	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(d)</sup>	USD	3.256%	25/09/2050	417,278	0.03
2,204,000 589,000	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(d)</sup> Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(d)</sup>	USD USD	4.810% 4.010%	25/10/2050 25/11/2050	1,916,925 505,173	0.12 0.03
930,000		USD	3.010%	25/11/2050	767,754	0.05
	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	6.664%	25/04/2037	89,333	0.01
656,952		USD	6.194%	25/03/2038	104,762	0.01
41,259	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2039	37,841	0.00
285,149	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	5.844%	25/12/2040	38,606	0.00
268,726		USD	4.500%	01/05/2041	247,803	0.02
480,630	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	6.444%	25/12/2041	75,332	0.01
	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	5.844%	25/02/2042	146,779	0.01
672,658		USD	6.564%	25/07/2042	101,408	0.01
53,261	Federal National Mortgage Association (FNMA)	USD	7.000%	25/07/2042	53,872	0.00
	, ,	USD	7.000%	25/10/2042	15,629	0.00
11,420	Federal National Mortgage Association (FNMA)	USD	3.000%	01/12/2042	10,112	0.00
17,412	. ,	USD USD	3.000% 3.000%	01/12/2042	15,417	0.00 0.00
21,407	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA)	USD	3.000%	01/01/2043 01/01/2043	18,977 14,966	0.00
46,166		USD	3.000%	01/01/2043	40,878	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	23,362	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	10,181	0.00
15,751		USD	3.000%	01/04/2043	13,963	0.00
	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	48,893	0.00
47,413	Federal National Mortgage Association (FNMA)	USD	3.000%	01/04/2043	42,031	0.00
603,501	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	6.494%	25/02/2044	102,732	0.01
11,020	Federal National Mortgage Association (FNMA)	USD	5.000%	01/05/2044	10,091	0.00
34,969	Federal National Mortgage Association (FNMA)	USD	5.000%	01/09/2044	31,685	0.00
2,191,820	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	5.482%	25/05/2045	295,199	0.02
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/06/2045	702,864	0.04
53,096	. ,	USD	4.000%	01/03/2046	47,330	0.00
		USD	4.000%	01/03/2046	42,006	0.00
63,081	Federal National Mortgage Association (FNMA)	USD	4.000%	01/06/2046	56,200	0.00
16,750	. ,	USD	4.000%	01/08/2046	14,926	0.00
105,681	. ,	USD	4.000%	01/10/2046	94,124 18.855	0.01
2,169,430	Federal National Mortgage Association (FNMA)  Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD USD	4.000% 5.994%	01/10/2046 25/05/2047	18,855 338 936	0.00 0.02
3,716,788	Federal National Mortgage Association (FNMA)	USD	4.500%	01/11/2047	338,936 3,357,304	0.02
	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	6.044%	25/11/2047	38,984	0.00
10,174,717	, ,	USD	4.000%	01/01/2048	9,085,296	0.56
5,642,571	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	2.500%	25/03/2048	302,078	0.02
	Federal National Mortgage Association (FNMA)	USD	4.000%	25/06/2048	575,142	0.04
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/07/2048	674,082	0.04

2,299,182   Federal National Mortgage Association (FMMA)	Holdings	Security Description		Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
1,005,922   Federal National Miningae Association (TMMA)	Agencies Asset	Backed Obligations – (Continued)						
7,443,41   Federal National Mortgage Association (FNMA)	•	•			/			
1,107,3,15   Federal National Murgage Association (PMMA)   USD   5,894,   0,101/2050   951,584   0,0   2,297,957   Federal National Murgage Association (PMMA)   USD   5,894,   2,501/2050   229,97050   0,0   2,697,957   Federal National Murgage Association (PMMA)   USD   5,000,   2,507/2050   229,97050   0,0   1,409,592   Federal National Murgage Association (PMMA)   USD   5,000,   2,507/2050   229,97050   0,0   1,007,916   Federal National Murgage Association (PMMA)   USD   2,000,   1,400,								
1,100,892   Federal National Mortgage Association (FMMA)   USD			,					
2,255,187   Federal National Mortgage Association (FMMA)								0.00
5,688,305   Proferral National Mortgage Association (PMMA)			,					0.02
1,007.916   Federal National Mortgage Association (FMMA) TBA <sup>RD</sup> USD	1,469,592	Federal National Mortgage Association (FNN	MA)	USD	5.000%	25/07/2050	217,790	0.01
5,000.000   Federal National Mortgage Association (FMAN) TEAR®   USD								0.03
2,000,000   Federal National Mortgage Association (FNMA) TBA <sup>(N)</sup>   USD   4,000%   14,0002051   7,386,343   0.55   10,000,000   Federal National Mortgage Association (FNMA) TBA <sup>(N)</sup>   USD   2,000%   14,0720551   7,386,343   0.55   0.000,000   Federal National Mortgage Association (FNMA) TBA <sup>(N)</sup>   USD   2,000%   14,0720551   7,386,343   0.55   0.000,000   14,0720551   7,386,343   0.55   0.000,000   14,0720551   7,386,343   0.55   0.000,000   14,0720551   7,386,343   0.000   14,0720551   14,07								0.01
9,000,000   Federal National Mortgage Association (FNMA) TEAR**   USD   4.500%   14/08/2005   7.388,843   0.55   0.000,000   0.000   0.151%   0.000   0.000   0.151%   0.000   0.								
10,000,000   Federal National Micrigage Association (FNMA) TISAN   USD   2,000%   1407/2051   8,282,728   0.5								0.50
4.312 Covernment National Mortgage Association (GNMA) 4.316 Covernment National Mortgage Association (GNMA) 4.317 Covernment National Mortgage Association (GNMA) 4.318 Covernment National Mortgage Association (GNMA) 4.319 Covernment National Mortgage Association (GNMA) 4.319 Covernment National Mortgage Association (GNMA) 4.320 Covernment National Mortgage Association (GNMA) 5.200 Covernment National Mortgage Association (GNMA) 5.200 Covernment National Mortgage Association (GNMA) 5.200 Covernment National Mortgage Association (GNMA) 5.200 Covernment National Mortgage Association (GNMA) 5.200 Covernment National Mortgage Association (GNMA) 5.200 Covernment National Mortgage Association (GNMA) 5.200 Covernment National Mortgage Association (GNMA) 6.200 Covernment National Mortgage Association (			, , , , , , , , , , , , , , , , , , , ,					0.51
6,739   Covernment National Mortgage Association (GMMA)   USD   4,00%   2011/2041   6,075   0.01   611.458   Covernment National Mortgage Association (GMMA)   USD   6,184%   2001/2042   1,169   0.00   2,250   Government National Mortgage Association (GMMA)   USD   4,00%   2010/2042   2,236   0.00   22,250   Government National Mortgage Association (GMMA)   USD   4,00%   2010/2042   2,231   0.00   318,270   Government National Mortgage Association (GMMA)   USD   4,00%   2010/2042   2,231   0.00   318,271   Government National Mortgage Association (GMMA)   USD   4,00%   2010/2042   2,231   0.00   318,271   Government National Mortgage Association (GMMA)   USD   4,00%   2010/2042   2,231   0.00   318,273   Government National Mortgage Association (GMMA)   USD   4,00%   2,008/2043   33,517   0.00   32,284   Government National Mortgage Association (GMMA)   USD   4,00%   2,008/2043   33,517   0.00   0.	927,132	Government National Mortgage Association	(GNMA) <sup>(d)</sup>	USD	6.151%	20/02/2040	146,309	0.01
1.124   Covernment National Mortgage Association (SMMA)   USD   4.00%   2001/2042   1.105   0.00   3.566   Covernment National Mortgage Association (SMMA)   USD   4.00%   2004/2042   3.246   0.00   3.250   0.00   0.00   2.00   0.00   2.00   0.00			,					0.00
614,58 Governmen National Mortgage Association (GMMA)  3.596 Governmen National Mortgage Association (GMMA)  2.2506 Governmen National Mortgage Association (GMMA)  3.22,006 Governmen National Mortgage Association (GMMA)  518,270 Governmen National Mortgage Association (GMMA)  518,270 Governmen National Mortgage Association (GMMA)  3.51,319 Governmen National Mortgage Association (GMMA)  3.52,630 Governmen National Mortgage Association (GMMA)  3.52,630 Governmen National Mortgage Association (GMMA)  3.52,630 Governmen National Mortgage Association (GMMA)  3.52,630 Governmen National Mortgage Association (GMMA)  3.52,630 Governmen National Mortgage Association (GMMA)  3.52,630 Governmen National Mortgage Association (GMMA)  3.52,630 Governmen National Mortgage Association (GMMA)  3.52,630 Governmen National Mortgage Association (GMMA)  3.52,630 Governmen National Mortgage Association (GMMA)  4.277 Governmen National Mortgage Association (GMMA)  4.277 Governmen National Mortgage Association (GMMA)  4.277 Governmen National Mortgage Association (GMMA)  4.278 Governmen National Mortgage Association (GMMA)  4.280,630 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290 Governmen National Mortgage Association (GMMA)  4.290	•		,					0.00
3.5996 Covernment National Murtgage Association (GMMA) USD 4.000% 2010/2012 3,246 0.00 322.906 Covernment National Murtgage Association (GMMA) USD 6.034% 2010/2013 39,668 0.00 13.31.905 Covernment National Murtgage Association (GMMA) USD 6.034% 2010/2013 39,668 0.00 13.31.905 Covernment National Murtgage Association (GMMA) USD 6.034% 2010/2013 20,514 0.00 13.31.905 Covernment National Murtgage Association (GMMA) USD 6.034% 2010/2013 20,514 0.00 13.31.905 Covernment National Murtgage Association (GMMA) USD 6.034% 2010/2013 20,514 0.00 13.32.005 Covernment National Murtgage Association (GMMA) USD 6.034% 2010/2013 138,117 0.00 13.82.005 Covernment National Murtgage Association (GMMA) USD 6.005% 2010/2014 3.000 14.277 Covernment National Murtgage Association (GMMA) USD 6.005% 2010/2014 3.8517 0.00 14.277 Covernment National Murtgage Association (GMMA) USD 6.005% 2010/2014 3.859 0.00 14.277 Covernment National Murtgage Association (GMMA) USD 6.005% 2010/2014 3.859 0.00 14.277 Covernment National Murtgage Association (GMMA) USD 6.005% 2010/2014 3.859 0.00 14.207.478 Covernment National Murtgage Association (GMMA) USD 6.005% 2010/2014 3.859 0.00 14.207.479 Covernment National Murtgage Association (GMMA) USD 6.005% 2010/2014 3.859 0.00 14.207.474 Covernment National Murtgage Association (GMMA) USD 6.005% 2010/2014 101/2014 105/2011 101/2014 101/201								
2.250   Government National Mortgage Association (CNMA)   USD   6.034%   1807/0243   8,5896   0.0	•		,					0.00
382,906   Coverment National Mortgage Association (GNMA) <sup>50</sup>   USD   5,984%   2004/2043   39,808   0.0			,					0.00
133,195   Government National Murtgage Association (CNMA)   USD	322,906		' / "	USD	6.034%			0.00
\$3,836   Government National Mortgage Association (CRMA)   USD	518,270	Government National Mortgage Association	(GNMA) <sup>(d)</sup>	USD	5.984%	16/07/2043	85,696	0.01
881_61   Government National Mortgage Association (CNMA)  <sup>(i)</sup>   USD			,					0.00
1,881,151   Government National Mortgage Association (CNMA)   USD								0.00
3.524         Government National Mortgage Association (CNMA)         USD         4.000%         2005/2044         3,181         0.00           3.484         Government National Mortgage Association (CNMA)         USD         4.000%         2006/2044         48,320         0.0           3.270, 131         Government National Mortgage Association (CNMA)         USD         5.648%         2008/2044         476,827         0.0           288,613         Government National Mortgage Association (CNMA)         USD         4.000%         2011/2044         286,016         0.0           1,420,747         Government National Mortgage Association (CNMA)         USD         4.000%         2001/2045         934,214         0.0           845,378         Government National Mortgage Association (CNMA)         USD         4.000%         2001/2045         34,247         0.0           38,080         Government National Mortgage Association (CNMA)         USD         4.000%         2007/2045         14,147         0.0           4,220,229         Government National Mortgage Association (CNMA)         USD         4.000%         2007/2045         34,247         0.0           18,186         Government National Mortgage Association (CNMA)         USD         5.611%         2008/2045         27,539         0.0      <	•						,	
4.277 Government National Mortgage Association (GNMA)   USD   4.000%   2006/2044   8.859   0.0   3.270.413   Government National Mortgage Association (GNMA)   USD   5.484%   2008/2044   476.827   0.0   2.206/2044   2.206/204			,					0.00
3,270,413 Government National Mortgage Association (GNMA)  1,420,747 Government National Mortgage Association (GNMA)  1,420,747 Government National Mortgage Association (GNMA)  1,420,747 Government National Mortgage Association (GNMA)  1,326,942 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,401 Government National Mortgage Association (GNMA)  1,526,501 Government National Mortgage Association (GNMA)  1,527,532 Government National Mortgage Association (GNMA)  1,527,532 Government National Mortgage Association (GNMA)  1,528,501 Government National Mortgage Association (GNMA)  1,528,501 Government National Mortgage Association (GNMA)  1,527,501 Government National Mortgage Association (GNMA)  1,528,501 Government National Mortgage Association (GNMA)  1,528,501 Government National Mortgage Association (GNMA)  1,528,501 Government National Mortgage Association (GNMA)  1,528,501 Government National Mortgage Association (GNMA)  1,528,501 Government National Mortgage Association (GNMA)  1,528,502 Government National Mortgage Association (GNMA)  1,528,503 Government National Mortgage A			, ,					0.00
298,613   Government National Mortgage Association (GNMA)   USD   4.000%   2011/2044   289,016   0.01		0 0	,					0.01
1,420,747   Government National Mortgage Association (GNMA)								0.03
1,036.992   Government National Mortgage Association (GNMA)  USD   4,000%   20/01/2045   934,214   0.0   38,080   Government National Mortgage Association (GNMA)  USD   4,000%   20/05/2045   34,247   0.0   1,025,431   1,		0 0	' / A					0.02
845.378 Government National Mortgage Association (CNMA)  808.06 Government National Mortgage Association (CNMA)  1,826,401 Government National Mortgage Association (CNMA)  1,820,543 Government National Mortgage Association (CNMA)  1,820,543 Government National Mortgage Association (CNMA)  1,820,543 Government National Mortgage Association (CNMA)  1,820,544 Government National Mortgage Association (CNMA)  1,820,545 Government National Mortgage Association (CNMA)  1,820,545 Government National Mortgage Association (CNMA)  1,820,546 Government National Mortgage Association (CNMA)  1,820,546 Government National Mortgage Association (CNMA)  1,820,845 Government National Mortgage Associ			,					0.01
38,886   Government National Mortgage Association (GNMA)   USD   4,000%   200762045   1,842,656   0.11			' / "					
1,826,401   Government National Mortgage Association (GNMA)   USD   4,000%   20/08/2045   97,584   0.00			, ,					0.00
2,202,299 Government National Mortgage Association (GNMA) <sup>(c)</sup> 196,196 Government National Mortgage Association (GNMA) <sup>(c)</sup> 195 6,134% 2008/2045 27,539 0.01 196,196 Government National Mortgage Association (GNMA) <sup>(c)</sup> 195 6,134% 2008/2045 97,768 0.00 196,194 Covernment National Mortgage Association (GNMA) <sup>(c)</sup> 195 6,134% 2008/2045 42,594 0.00 196,194 1,015 Government National Mortgage Association (GNMA) <sup>(c)</sup> 195 4,500% 16,699/2045 44,094 0.00 197 41,015 Government National Mortgage Association (GNMA) 198 4,000% 20/10/2045 38,823 0.00 197 2,500 (Government National Mortgage Association (GNMA) 198 6,151% 2001/2045 38,823 0.00 197 2,500 (Government National Mortgage Association (GNMA) 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2045 38,823 0.00 198 6,151% 2001/2046 38,823 0.00 198 6,151% 2001/2046 38,823 0.00 198 6,151% 2001/2046 52,365 0.00 19	•		,					0.10
196, 196   Government National Mortgage Association (GNMA)  <sup>(d)</sup>	920,543	Government National Mortgage Association	(GNMA)	USD	4.000%	20/08/2045	97,584	0.01
636,178 Government National Mortgage Association (GNMA) USD 4.500% 16/09/2045 42,594 0.00 308,945 Government National Mortgage Association (GNMA) USD 6.151% 20/09/2045 41,094 0.00 41,015 Government National Mortgage Association (GNMA) USD 6.151% 20/09/2045 41,094 0.00 41,015 Government National Mortgage Association (GNMA) USD 4.000% 20/10/2045 336,478 0.00 32,50,88 Government National Mortgage Association (GNMA) USD 4.000% 20/10/2045 325,478 0.00 325,088 Government National Mortgage Association (GNMA) USD 4.000% 20/10/2045 42,594 0.00 356,718 Government National Mortgage Association (GNMA) USD 6.084% 20/10/2046 235,478 0.00 356,718 Government National Mortgage Association (GNMA) USD 6.084% 20/10/2046 52,365 0.00 366,313 Government National Mortgage Association (GNMA) USD 4.000% 20/04/2046 221,077 0.00 663,313 Government National Mortgage Association (GNMA) USD 4.000% 20/04/2046 221,077 0.00 663,313 Government National Mortgage Association (GNMA) USD 4.000% 20/04/2046 221,077 0.00 20,08,692 Government National Mortgage Association (GNMA) USD 5.561% 20/07/2047 61,782 0.00 20,08,692 Government National Mortgage Association (GNMA) USD 4.500% 20/02/2048 186,551 0.00 20,08,692 Government National Mortgage Association (GNMA) USD 4.500% 20/02/2048 186,551 0.00 20,08,692 Government National Mortgage Association (GNMA) USD 4.500% 20/02/2048 186,551 0.00 39,450 Government National Mortgage Association (GNMA) USD 4.500% 20/08/2048 223,164 0.00 1.459,588 Government National Mortgage Association (GNMA) USD 4.500% 20/08/2048 130,173 0.00 526,797 Government National Mortgage Association (GNMA) USD 6.084% 20/08/2048 130,173 0.00 526,797 Government National Mortgage Association (GNMA) USD 6.084% 20/08/2048 130,173 0.00 6.831,326,353 Government National Mortgage Association (GNMA) USD 6.084% 20/08/2048 130,173 0.00 6.831,326,353 Government National Mortgage Association (GNMA) USD 6.084% 20/08/2048 5,766,439 0.33 826,360 Government National Mortgage Association (GNMA) USD 6.084% 20/08/2048 5,766,439 0.33 826,360 Government Nationa			' / "					0.02
308,945   Government National Mortgage Association (GNMA)   USD   6.151%   2009/2045   42,594   0.00   257,832   Government National Mortgage Association (GNMA)   USD   4.000%   2010/2045   36,823   0.00   2.250,184   Government National Mortgage Association (GNMA)   USD   4.000%   2010/2045   235,478   0.00   325,088   Government National Mortgage Association (GNMA)   USD   4.000%   2010/2045   235,478   0.00   336,718   Government National Mortgage Association (GNMA)   USD   6.151%   2011/12046   52,365   0.00   336,718   Government National Mortgage Association (GNMA)   USD   6.084%   2010/12046   52,365   0.00   663,313   Government National Mortgage Association (GNMA)   USD   4.000%   2010/42046   221,077   0.00   663,313   Government National Mortgage Association (GNMA)   USD   4.000%   2010/42046   201,077   0.00   663,313   Government National Mortgage Association (GNMA)   USD   4.000%   2010/42046   80,373   0.00   457,299   Government National Mortgage Association (GNMA)   USD   4.500%   2010/42046   80,373   0.00   457,299   Government National Mortgage Association (GNMA)   USD   4.500%   2010/42048   66,907   0.00   450,009   2010/42048   233,164   0.00   250,009   Government National Mortgage Association (GNMA)   USD   4.500%   2010/42048   233,164   0.00   250,009   Government National Mortgage Association (GNMA)   USD   4.500%   2010/42048   233,164   0.00   233,164   0.00   233,164   0.00   233,164   0.00   233,164   0.00   233,164   0.00   233,164   0.00   233,164   0.00   233,164   0.00   233,164   0.00   233,164   0.00   233,164   0.00   233,164   0.00   233,164   0.00   233,164   0.00   233,164   0.00   0.00   233,164   0.00	•							0.00
257,832   Government National Mortgage Association (GNMA)   USD   4.000%   20/10/2045   36,823   0.00   2.250,184   Government National Mortgage Association (GNMA)   USD   4.000%   20/10/2045   36,823   0.00   2.250,184   Government National Mortgage Association (GNMA)   USD   4.000%   20/10/2045   235,478   0.00   36,878   Government National Mortgage Association (GNMA)   USD   6.151%   20/11/2046   52,365   0.00   36,718   Government National Mortgage Association (GNMA)   USD   6.084%   20/01/2046   22,365   0.00   36,718   Government National Mortgage Association (GNMA)   USD   4.000%   20/04/2046   221,077   0.00   663,313   Government National Mortgage Association (GNMA)   USD   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   20.00   20.000%			,					
41,015   Government National Mortgage Association (GNMA)   USD   4.000%   20/10/2045   36,823   0.00   2.250,184   Government National Mortgage Association (GNMA)   USD   4.000%   20/10/2045   235,478   0.00   325,088   Government National Mortgage Association (GNMA)   USD   6.151%   20/11/2045   47,940   0.00   356,718   Government National Mortgage Association (GNMA)   USD   6.084%   20/01/2046   52,365   0.00   4.000%   20/04/2046   52,365   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2046   221,077   0.00   4.000%   20/04/2047   4.000   4.000%   20/04/2048   2.000			' / "					
2,250,184         Government National Mortgage Association (GNMA)         USD         4,000%         20/10/2045         235,478         0.00           325,088         Government National Mortgage Association (GNMA)(6)         USD         6,151%         20/11/2045         47,940         0.00           356,718         Government National Mortgage Association (GNMA)         USD         6,084%         20/01/2046         22,367         0.0           663,313         Government National Mortgage Association (GNMA)         USD         4,000%         20/04/2046         221,077         0.0           663,313         Government National Mortgage Association (GNMA)         USD         4,000%         20/01/2046         80,373         0.0           457,299         Government National Mortgage Association (GNMA)         USD         4,500%         20/01/2047         1,782         0.0           206,892         Government National Mortgage Association (GNMA)         USD         4,500%         20/02/2048         186,551         0.0           250,009         Government National Mortgage Association (GNMA)         USD         4,500%         20/04/2048         223,164         0.0           1,459,598         Government National Mortgage Association (GNMA)         USD         4,500%         20/05/2048         130,173         0.0 <td></td> <td></td> <td>,</td> <td></td> <td></td> <td></td> <td></td> <td>0.00</td>			,					0.00
356,718   Government National Mortgage Association (GNMA)   USD   6.084%   20/01/2046   52,365   0.00			, ,					0.02
1,823,898         Government National Mortgage Association (GNMA)         USD         4.000%         20/04/2046         221,077         0.0           663,313         Government National Mortgage Association (GNMA)         USD         5.561%         20/07/2047         61,782         0.0           208,692         Government National Mortgage Association (GNMA)         USD         4.500%         20/02/2048         186,551         0.0           74,869         Government National Mortgage Association (GNMA)         USD         4.500%         20/03/2048         66,907         0.0           250,009         Government National Mortgage Association (GNMA)         USD         4.500%         20/03/2048         223,164         0.0           1,459,598         Government National Mortgage Association (GNMA)         USD         4.500%         20/05/2048         1,301,557         0.0           936,495         Government National Mortgage Association (GNMA)         USD         6.084%         20/05/2048         130,173         0.0           1,328,353         Government National Mortgage Association (GNMA)         USD         5.000%         20/08/2048         48,032         0.0           683,132         Government National Mortgage Association (GNMA)         USD         5.000%         20/08/2048         95,786         0.0	325,088			USD	6.151%	20/11/2045	47,940	0.00
663,313 Government National Mortgage Association (GNMA) USD 4.000% 20/10/2046 80,373 0.0 457,299 Government National Mortgage Association (GNMA) USD 5.561% 20/07/2047 61,782 0.00 20/8,692 Government National Mortgage Association (GNMA) USD 4.500% 20/02/2048 186,551 0.0 74,869 Government National Mortgage Association (GNMA) USD 4.500% 20/03/2048 66,907 0.00 250,009 Government National Mortgage Association (GNMA) USD 4.500% 20/04/2048 223,164 0.0 1.459,598 Government National Mortgage Association (GNMA) USD 4.500% 20/05/2048 130,1557 0.00 3936,495 Government National Mortgage Association (GNMA) USD 4.500% 20/05/2048 130,1757 0.00 3936,495 Government National Mortgage Association (GNMA) USD 6.084% 20/05/2048 130,173 0.0 526,797 Government National Mortgage Association (GNMA) USD 4.500% 20/08/2048 468,032 0.00 1.328,353 Government National Mortgage Association (GNMA) USD 5.000% 20/08/2048 468,032 0.00 683,132 Government National Mortgage Association (GNMA) USD 5.000% 20/08/2048 5,766,439 0.3 6,428,506 Government National Mortgage Association (GNMA) USD 6.101% 20/08/2048 95,786 0.0 6,428,506 Government National Mortgage Association (GNMA) USD 6.101% 20/08/2048 95,786 0.0 6,428,506 Government National Mortgage Association (GNMA) USD 6.000% 20/09/2048 5,706,439 0.3 6,428,506 Government National Mortgage Association (GNMA) USD 6.084% 20/09/2048 655,241 0.0 4,533,525 Government National Mortgage Association (GNMA) USD 6.084% 20/09/2048 655,241 0.0 4,575,536 Government National Mortgage Association (GNMA) USD 6.034% 20/10/2048 1,765,323 0.1 1,975,536 Government National Mortgage Association (GNMA) USD 6.034% 20/10/2048 617,998 0.0 5,786,013 Government National Mortgage Association (GNMA) USD 6.034% 20/10/2048 617,998 0.0 6,786,013 Government National Mortgage Association (GNMA) USD 6.034% 20/10/2048 617,998 0.0 6,786,013 Government National Mortgage Association (GNMA) USD 6.034% 20/10/2048 617,998 0.0 6,798,000 20/10/2048 617,998 0.0 6,798,000 20/10/2048 617,998 0.0 6,798,000 20/10/2048 617,998 0.0 6,798,000 20/10/2048 6			, ,					0.00
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250,009 Government National Mortgage Association (GNMA)  1,459,598 Government National Mortgage Association (GNMA)  1,459,598 Government National Mortgage Association (GNMA)  526,797 Government National Mortgage Association (GNMA)  1,328,353 Government National Mortgage Association (GNMA)  1,328,353 Government National Mortgage Association (GNMA)  1,328,353 Government National Mortgage Association (GNMA)  1,328,353 Government National Mortgage Association (GNMA)  1,328,353 Government National Mortgage Association (GNMA)  1,328,353 Government National Mortgage Association (GNMA)  1,328,353 Government National Mortgage Association (GNMA)  1,528,353 Government National Mortgage Association (GNMA)  1,529,353 Government National Mortgage Association (GNMA)  1,529,353 Government National Mortgage Association (GNMA)  1,529,354 Government National Mortgage Association (GNMA)  1,529,355 Government National Mortgage Association (GNMA)  1,529,355 Government National Mortgage Association (GNMA)  1,529,355 Government National Mortgage Association (GNMA)  1,529,355 Government National Mortgage Association (GNMA)  1,529,356 Government National Mortgage Association (GNMA)  1,529,357 Government National Mortgage Association (GNMA)  1,529,358 Government National Mortgage Association (GNMA)  1,529,359 Government National Mortgage Association (GNMA)  1,529,359 Government National Mortgage Association (GNMA)  1,529,359 Government National Mortgage Association (GNMA)  1,529,359 Government National Mortgage Association (GNMA)  1,529,359 Government National Mortgage Association (GNMA)  1,529,359 Government National Mortgage Association (GNMA)  1,529,359 Government National Mortgage Association (GNMA)  1,529,359 Government National Mortgage Association (GNMA)  1,529,359 Government National Mortgage Association (GNMA)  1,529,359 Government National Mortgage Association (GNMA)  1,529,359 Government National Mortgage Association (GNMA)  1,529,359 Government National Mortgage Association (GNMA)  1,529,350 Government National Mortgage Assoc			,					0.00
1,459,598         Government National Mortgage Association (GNMA)         USD         4.500%         20/05/2048         1,301,557         0.01           936,495         Government National Mortgage Association (GNMA)         USD         6.084%         20/05/2048         130,173         0.0           526,797         Government National Mortgage Association (GNMA)         USD         4.500%         20/08/2048         468,032         0.0           1,328,353         Government National Mortgage Association (GNMA)         USD         5.000%         20/08/2048         95,786         0.0           683,132         Government National Mortgage Association (GNMA)         USD         6.101%         20/08/2048         95,786         0.0           6,428,506         Government National Mortgage Association (GNMA)         USD         4.500%         20/09/2048         5,706,439         0.3           826,360         Government National Mortgage Association (GNMA)         USD         5.000%         20/09/2048         739,171         0.0           4,583,525         Government National Mortgage Association (GNMA)         USD         6.084%         20/09/2048         655,241         0.0           1,975,536         Government National Mortgage Association (GNMA)         USD         5.000%         20/10/2048         617,098 <t< td=""><td></td><td></td><td></td><td>USD</td><td></td><td>20/04/2048</td><td></td><td>0.01</td></t<>				USD		20/04/2048		0.01
526,797 Government National Mortgage Association (GNMA)  1,328,353 Government National Mortgage Association (GNMA)  1,328,353 Government National Mortgage Association (GNMA)  683,132 Government National Mortgage Association (GNMA)  6,428,506 Government National Mortgage Association (GNMA)  826,360 Government National Mortgage Association (GNMA)  826,360 Government National Mortgage Association (GNMA)  4,583,525 Government National Mortgage Association (GNMA)  1,975,536 Government National Mortgage Association (GNMA)  1,975,536 Government National Mortgage Association (GNMA)  1,975,536 Government National Mortgage Association (GNMA)  1,975,536 Government National Mortgage Association (GNMA)  1,975,536 Government National Mortgage Association (GNMA)  1,975,536 Government National Mortgage Association (GNMA)  1,975,536 Government National Mortgage Association (GNMA)  1,975,536 Government National Mortgage Association (GNMA)  1,975,536 Government National Mortgage Association (GNMA)  1,975,536 Government National Mortgage Association (GNMA)  1,975,536 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)  1,980 Government National Mortgage Association (GNMA)		Government National Mortgage Association	(GNMA)	USD	4.500%	20/05/2048		0.08
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4,427,283       Government National Mortgage Association (GNMA)(d)       USD       6.034%       20/10/2048       617,098       0.04         5,786,013       Government National Mortgage Association (GNMA)       USD       5.000%       20/11/2048       5,165,131       0.33         6,911,893       Government National Mortgage Association (GNMA)       USD       4.500%       20/12/2048       6,119,107       0.31         2,522,866       Government National Mortgage Association (GNMA)       USD       5.000%       20/12/2048       2,256,884       0.14         13,371,547       Government National Mortgage Association (GNMA)       USD       4.500%       20/01/2049       11,818,036       0.73         3,953,627       Government National Mortgage Association (GNMA)       USD       5.000%       20/01/2049       3,540,768       0.23         3,540,939       Government National Mortgage Association (GNMA)(d)       USD       5.934%       20/01/2049       492,542       0.03         1,158,985       Government National Mortgage Association (GNMA)(d)       USD       6.034%       20/01/2049       153,114       0.0         1,929,612       Government National Mortgage Association (GNMA)(d)       USD       3.674%       20/02/2049       137,647       0.0	•							0.04
5,786,013         Government National Mortgage Association (GNMA)         USD         5.000%         20/11/2048         5,165,131         0.33           6,911,893         Government National Mortgage Association (GNMA)         USD         4.500%         20/12/2048         6,119,107         0.33           2,522,866         Government National Mortgage Association (GNMA)         USD         5.000%         20/12/2048         2,256,884         0.1           13,371,547         Government National Mortgage Association (GNMA)         USD         4.500%         20/01/2049         11,818,036         0.7           3,953,627         Government National Mortgage Association (GNMA)         USD         5.000%         20/01/2049         3,540,768         0.2           3,540,939         Government National Mortgage Association (GNMA)(d)         USD         5.934%         20/01/2049         492,542         0.0           1,158,985         Government National Mortgage Association (GNMA)(d)         USD         6.034%         20/01/2049         153,114         0.0           1,929,612         Government National Mortgage Association (GNMA)(d)         USD         3.674%         20/02/2049         137,647         0.0	1,975,536	Government National Mortgage Association	(GNMA)	USD	5.000%	20/10/2048	1,765,323	0.11
6,911,893 Government National Mortgage Association (GNMA) USD 4.500% 20/12/2048 6,119,107 0.38 2,522,866 Government National Mortgage Association (GNMA) USD 5.000% 20/12/2048 2,256,884 0.1. 13,371,547 Government National Mortgage Association (GNMA) USD 4.500% 20/01/2049 11,818,036 0.7. 3,953,627 Government National Mortgage Association (GNMA) USD 5.000% 20/01/2049 3,540,768 0.2. 3,540,939 Government National Mortgage Association (GNMA) USD 5.934% 20/01/2049 492,542 0.0. 1,158,985 Government National Mortgage Association (GNMA) USD 6.034% 20/01/2049 153,114 0.0 1,929,612 Government National Mortgage Association (GNMA) USD 3.674% 20/02/2049 137,647 0.0			, ,					0.04
2,522,866       Government National Mortgage Association (GNMA)       USD       5.000%       20/12/2048       2,256,884       0.14         13,371,547       Government National Mortgage Association (GNMA)       USD       4.500%       20/01/2049       11,818,036       0.73         3,953,627       Government National Mortgage Association (GNMA)       USD       5.000%       20/01/2049       3,540,768       0.23         3,540,939       Government National Mortgage Association (GNMA)(d)       USD       5.934%       20/01/2049       492,542       0.03         1,158,985       Government National Mortgage Association (GNMA)(d)       USD       6.034%       20/01/2049       153,114       0.03         1,929,612       Government National Mortgage Association (GNMA)(d)       USD       3.674%       20/02/2049       137,647       0.03			,					0.32
13,371,547         Government National Mortgage Association (GNMA)         USD         4.500%         20/01/2049         11,818,036         0.73           3,953,627         Government National Mortgage Association (GNMA)         USD         5.000%         20/01/2049         3,540,768         0.23           3,540,939         Government National Mortgage Association (GNMA) <sup>(d)</sup> USD         5.934%         20/01/2049         492,542         0.03           1,158,985         Government National Mortgage Association (GNMA) <sup>(d)</sup> USD         6.034%         20/01/2049         153,114         0.0           1,929,612         Government National Mortgage Association (GNMA) <sup>(d)</sup> USD         3.674%         20/02/2049         137,647         0.0			, ,					0.38
3,953,627         Government National Mortgage Association (GNMA)         USD         5.000%         20/01/2049         3,540,768         0.23           3,540,939         Government National Mortgage Association (GNMA)(d)         USD         5.934%         20/01/2049         492,542         0.03           1,158,985         Government National Mortgage Association (GNMA)(d)         USD         6.034%         20/01/2049         153,114         0.0           1,929,612         Government National Mortgage Association (GNMA)(d)         USD         3.674%         20/02/2049         137,647         0.0			, ,					0.14
3,540,939       Government National Mortgage Association (GNMA) <sup>(d)</sup> USD       5.934%       20/01/2049       492,542       0.03         1,158,985       Government National Mortgage Association (GNMA) <sup>(d)</sup> USD       6.034%       20/01/2049       153,114       0.0         1,929,612       Government National Mortgage Association (GNMA) <sup>(d)</sup> USD       3.674%       20/02/2049       137,647       0.0			,					0.73
1,158,985         Government National Mortgage Association (GNMA) <sup>(d)</sup> USD         6.034%         20/01/2049         153,114         0.0           1,929,612         Government National Mortgage Association (GNMA) <sup>(d)</sup> USD         3.674%         20/02/2049         137,647         0.0								0.03
			' / "					0.01
758 905 Government National Mortgage Association (GNMA) 119D 4 000% 20/02/2049 564 445 0.00			,					0.01
	758,905	Government National Mortgage Association	,	USD	4.000%	20/02/2049	664,145	0.04
819,028 Government National Mortgage Association (GNMA) USD 4.500% 20/02/2049 724,035 0.08	819,028	Government ivational Mortgage Association	(GNIVIA)	USD	4.500%	20/02/2049	724,035	0.05

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
-	Backed Obligations – (Continued)					
United States – (0	Continued) Government National Mortgage Association (GNMA)	USD	4.000%	20/03/2049	2,212,383	0.14
	Government National Mortgage Association (GNMA)	USD	4.500%	20/03/2049	394,976	0.03
•	Government National Mortgage Association (GNMA)	USD	5.000%	20/03/2049	1,365,083	0.09
1,270,471	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	5.951%	20/04/2049	152,254	0.01
3,185,721	Government National Mortgage Association (GNMA)	USD	4.000%	20/05/2049	2,784,870	0.17
8,951,708	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	3.154%	20/06/2049	571,768	0.04
2,046,494	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	5.934%	20/06/2049	294,340	0.02
625,623	, , , , , , , , , , , , , , , , , , , ,	USD	6.001%	20/06/2049	81,285	0.01
2,505,085		USD	5.934%	20/08/2049	341,092	0.02
1,740,774		USD	5.934%	20/08/2049	216,054	0.01
1,617,511	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	5.984%	20/08/2049	221,704	0.01
6,906,400	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	5.934%	20/09/2049	1,125,701	0.07
	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	6.001%	20/09/2049	118,101	0.01
890,495	Government National Mortgage Association (GNMA)(d)	USD USD	6.001%	20/09/2049	116,919	0.01 0.05
7,569,444 5,114,094	Government National Mortgage Association (GNMA)	USD	3.500% 3.500%	20/10/2049 20/10/2049	871,813 424,907	0.03
2,778,514	. , ,	USD	4.000%	20/10/2049	323,183	0.03
8,134,701	0 0 , , ,	USD	3.500%	20/12/2049	892,143	0.02
	Government National Mortgage Association (GNMA)	USD	4.000%	20/12/2049	1,537,330	0.10
403,721	Government National Mortgage Association (GNMA)	USD	4.500%	20/12/2049	355,989	0.02
241,752	· · · · · · · · · · · · · · · · · ·	USD	4.000%	20/01/2050	23,928	0.02
2,610,571	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	5.951%	20/01/2050	394,266	0.02
	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	5.934%	20/02/2050	497,091	0.03
5,954,533	(-0)	USD	6.050%	20/03/2050	930.086	0.06
9,933,825	0 0 ( /	USD	3.500%	20/04/2050	1,101,586	0.06
	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	5.951%	20/04/2050	509,344	0.03
1,559,015	0 0 ( )	USD	5.000%	20/05/2050	160,784	0.01
10,446,324	0 0 ( /	USD	4.000%	20/06/2050	1,128,536	0.07
16,607,772	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2050	1,648,259	0.10
2,637,858	Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2050	201,637	0.01
2,000,000	Government National Mortgage Association (GNMA) TBA <sup>(h)</sup>	USD	2.000%	21/06/2051	1,670,719	0.10
55,000,000	Government National Mortgage Association (GNMA) TBA <sup>(h)</sup>	USD	2.500%	21/06/2051	46,802,006	2.90
10,000,000	Government National Mortgage Association (GNMA) TBA <sup>(h)</sup>	USD	3.000%	21/06/2051	8,577,388	0.53
2,000,000	Government National Mortgage Association (GNMA) TBA <sup>(h)</sup>	USD	4.500%	21/06/2051	1,761,129	0.11
3,000,000	Government National Mortgage Association (GNMA) TBA <sup>(h)</sup>	USD -	3.000%	21/07/2051	2,572,446	0.16
TOTAL AGENCIE	S ASSET BACKED OBLIGATIONS				212,630,865	13.20
(cost EUR 216,11					212,630,865	13.20
Non-Agencies A	Asset Backed Obligations – 10.54%					
Cayman Islands	(-)(-)					
	Anchorage Capital CLO Ltd. 2014-4RA "A" 144A(c)(d)	USD	1.234%	28/01/2031	2,221,152	0.14
	Bain Capital Credit CLO Ltd. 2021-1A "A" 144A <sup>(c)(d)</sup>	USD	1.245%	18/04/2034	1,641,025	0.10
	Bain Capital Credit CLO Ltd. 2021-1A "D" 144A <sup>(c)(d)</sup>	USD	3.095%	18/04/2034	1,639,886	0.10
	Catamaran CLO Ltd. 2013-1A "AR" 144A <sup>(c)(d)</sup>	USD	1.031%	27/01/2028	2,678,863	0.17
	Cutwater Ltd. 2014-1A "A1AR" 144A <sup>(c)(d)</sup> ICG US CLO Ltd. 2017-1A "ARR" 144A <sup>(c)(d)</sup>	USD	1.434%	15/07/2026	500,031	0.03
	ICG US CLO Ltd. 2017-1A ARR 144A(C)(d)	USD USD	0.000% 0.000%	28/07/2034 28/07/2034	16,036,956 8,141,839	0.99 0.51
	Invesco CLO Ltd. 2021-2A "A" 144A <sup>(c)(d)</sup>	USD	0.000%	15/07/2034	19,986,592	1.24
	Magnetite XVI Ltd. 2015-16A "AR" 144A (c)(d)	USD	0.990%	18/01/2028	10,337,400	0.64
6 200 000	Marble Point CLO XVII Ltd. 2020-1A "A" 144A <sup>(c)(d)</sup>	USD	1.488%	20/04/2033	5,102,125	0.32
	Mariner CLO Ltd. 2017-4A "A" 144A <sup>(c)(d)</sup>	USD	1.386%	26/10/2029	12,059,657	0.75
	MP CLO VIII Ltd. 2015-2A "ARR" 144A <sup>(c)(d)</sup>	USD	1.297%	28/04/2034	17,297,072	1.07
, ,	Newfleet CLO Ltd. 2016-1A "A1R" 144A <sup>(c)(d)</sup>	USD	1.138%	20/04/2028	3,494,324	0.22
	OCP CLO Ltd. 2015-10 "A1R" 144A <sup>(c)(d)</sup>	USD	0.996%	26/10/2027	1,949,666	0.12
_,_,,,,		-			103,086,588	6.40
Ireland					100,000,000	
	Magnolia Finance XI DAC 2018-3MGN "A"(d)	EUR	2.750%	18/02/2025	3.360.022	0.21
	Octagon Finance No 1 DAC "A"(d)	EUR	1.823%	17/01/2023	4,007,486	0.25
	Primrose Residential 2021-1 DAC "A"(d)	EUR	0.189%	24/03/2061	4,092,991	0.25
		-			11,460,499	0.71
United Kingdom					, . 30, 100	
	Harben Finance Plc. 2017-1X "A"(d)	GBP	0.860%	20/08/2056	1,901,063	0.12
	Stratton Mortgage Funding Plc. 2019-1 "A"(d)	GBP	1.250%	25/05/2051	5,716,365	0.36
	Tower Bridge Funding No 2 Plc. "A"(d)	GBP	0.934%	20/03/2056	2,639,730	0.16
		-				0.64
					10,257,158	0.04

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Non-Agencies A	Asset Backed Obligations – (Continued)					
	Alternative Loan Trust 2005-24 "1A1"(d)	USD	1.452%	20/07/2035	33,885	0.00
	Alternative Loan Trust 2006-OA1 "2A1"(d)	USD	0.536%	20/03/2046	128,227	0.01
2,907,771	Ameriquest Mortgage Securities, Inc. Asset Backed Pass-Through					
	Certificates 2005-R11 "M2"(d)	USD	0.811%	25/01/2036	2,401,411	0.15
131,581	Banc of America Funding 2006-I Trust "6A1" <sup>(d)</sup>	USD	0.479%	20/12/2046	100,534	0.01
	Banc of America Funding 2007-D Trust "1A5"(d)	USD	0.676%	20/06/2047	232,132	0.01
	Bank 2017-BNK4 "C"(d)	USD	4.372%	15/05/2050	2,080,017	0.13
	Bank 2017-BNK6 "A4"	USD	3.254%	15/07/2060	2,322,892	0.14
	Bank 2017-BNK9 "D" 144A <sup>(c)</sup>	USD	2.800%	15/11/2054	702,338	0.04
	Bank 2018-BNK14 "D" 144A(c)	USD	3.000%	15/09/2060	710,989	0.04
	Bank 2018-BNK15 "D" 144A <sup>(c)</sup>	USD	3.000%	15/11/2061	969,115	0.06
	BBCMS Mortgage Trust 2018-C2 "D" 144A(c)	USD	3.000%	15/12/2051	873,127	0.05
	Benchmark Mortgage Trust 2018-B6 "D" 144A(c)(d)	USD	3.272%	10/10/2051	1,405,494	0.09
	Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A(c)	USD	3.250%	14/04/2050	320,705	0.02
	Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A(c)	USD	3.000%	15/09/2050	1,107,131	0.07
1,211,258		USD	0.396%	25/08/2036	999,054	0.06
	COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(c)</sup>	USD	3.000%	10/09/2050	511,490	0.03
	Connecticut Avenue Securities Trust 2019-R02 "1M2" 144A <sup>(c)(d)</sup> Connecticut Avenue Securities Trust 2019-R03 "1M2" 144A <sup>(c)(d)</sup>	USD	2.406% 2.256%	25/08/2031	205,484	0.01
112,385	Connecticut Avenue Securities Trust 2020-R01 "1M2" 144A (C)(d)	USD USD	2.256%	25/09/2031 25/01/2040	93,097	0.01 0.03
	4.0	USD	0.265%		529,689	0.03
70,604	Countrywide Home Equity Loan Trust 2006-HW "2A1A" <sup>(d)</sup> Credit Suisse First Boston Mortgage Securities Corp. 2005-8 "9A9" <sup>(d)</sup>	USD	0.265%	15/11/2036 25/09/2035	22,564 42,135	0.00
	GreenPoint Mortgage Funding Trust 2005-AR5 "1A1"(d)	USD	0.646%	25/11/2045	78,569	0.00
	GSAA Home Equity Trust 2006-10 "AF3"(d)	USD	5.985%	25/06/2036	649,419	0.04
	GSR Mortgage Loan Trust 2006-OA1 "2A2"(d)	USD	0.626%	25/08/2046	585,460	0.04
	HarborView Mortgage Loan Trust 2006-6 "3A1A" <sup>(d)</sup>	USD	3.197%	19/08/2036	146,937	0.01
	Higher Education Funding I 2014-1 "A" 144A <sup>(c)(d)</sup>	USD	1.197%	25/05/2034	2,202,405	0.14
	Home Equity Loan Trust 2007-FRE1 "2AV3" <sup>(d)</sup>	USD	0.336%	25/04/2037	1,029,124	0.06
	Impac Secured Assets Trust 2007-1 "A2" (d)	USD	0.266%	25/03/2037	184.623	0.01
	IndyMac INDX Mortgage Loan Trust 2007-AR5 "2A1"(d)	USD	3.036%	25/05/2037	1,150,119	0.07
1,480,000		USD	3.000%	15/10/2050	1,084,384	0.07
300,000	* *	USD	3.102%	15/05/2046	257,020	0.02
1,500,000	Morgan Stanley Capital I Trust 2018-L1 "D" 144A(c)	USD	3.000%	15/10/2051	1,120,280	0.07
487,671	Morgan Stanley Mortgage Loan Trust 2007-15AR "2A1"(d)	USD	2.885%	25/11/2037	354,162	0.02
6,321,230	Navient Student Loan Trust 2017-2A "A" 144A(c)(d)	USD	1.142%	27/12/2066	5,278,983	0.33
2,775,147	PHEAA Student Loan Trust 2016-1A"A" 144A(c)(d)	USD	1.242%	25/09/2065	2,327,074	0.14
3,577,705	RALI Series 2006-QO10 Trust "A1"(d)	USD	0.426%	25/01/2037	2,839,683	0.18
156,378	RALI Series 2006-QS8 Trust "A4"(d)	USD	0.556%	25/08/2036	96,848	0.01
	RALI Series 2007-QO1 Trust "A1"(d)	USD	0.256%	25/02/2047	775,770	0.05
1,405,792	SLM Student Loan Trust 2003-1 "A5A" 144A <sup>(c)(d)</sup>	USD	0.294%	15/12/2032	1,102,903	0.07
	SLM Student Loan Trust 2007-2 "A4"(d)	USD	0.236%	25/07/2022	1,492,011	0.09
	SLM Student Loan Trust 2008-2 "A3" (d)	USD	0.926%	25/04/2023	207,797	0.01
	SLM Student Loan Trust 2008-4 "A4"(d)	USD	1.826%	25/07/2022	449,641	0.03
	SLM Student Loan Trust 2008-5 "A4"(d)	USD	1.876%	25/07/2023	578,513	0.04
	Structured Asset Mortgage Investments II Trust 2007-AR6 "A1"(d)	USD	1.642%	25/08/2047	407,194	0.03
	Structured Asset Securities Corp. Mortgage Loan Trust 2006-WF3 "M1"(d)	USD	0.356%	25/09/2036	2,353,554	0.15
	Structured Asset Securities Corp. Mortgage Loan Trust 2007-BC3 "2A4"(d)	USD	0.366%	25/05/2047	392,055	0.02
	WaMu Mortgage Pass-Through Certificates Series 2006-AR16 Trust "3A1"(d)	USD	3.136%	25/12/2036	275,764	0.02
2,378,428	Washington Mutual Mortgage Pass-Through Certificates WMALT					
	Series 2006-8 Trust "A5" <sup>(e)</sup>	USD	4.231%	25/10/2036	1,038,197	0.06
1,000,000	Wells Fargo Commercial Mortgage Trust 2017-RB1 "D" 144A <sup>(c)</sup>	USD	3.401%	15/03/2050	776,333	0.05
TOTAL NON ACI	ENCIES ASSET BACKED OBLIGATIONS				45,026,332	2.79
(cost EUR 172,07					169,830,577	10.54
TOTAL TRANSFI (cost EUR 505,66	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 00,260)				494,175,417	30.67
Other Transfera	able Securities					
Canada						
	Canada Government Bond	CAD	0.500%	01/09/2025	12,850,365	0.80
10,700,000	Province of Ontario Canada	CAD	2.600%	02/06/2025	7,736,662	0.48
					20,587,027	1.28
United States						
2,700,000	AbbVie, Inc.	USD	2.600%	21/11/2024	2,351,202	0.14

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value EUR	% of Shareholders' Equity
Bonds – (Co		Currency	interest reate	maturity Date	LOIN	Equity
United States	·					
	000 Kraft Heinz Foods Co.	USD	4.875%	01/10/2049	998,252	0.06
596,0	000 Kraft Heinz Foods Co.	USD	5.500%	01/06/2050	608,450	0.04
					3,957,904	0.24
TOTAL BOND (cost EUR 23,					24,544,931	1.52
TOTAL OTHE	R TRANSFERABLE SECURITIES				24,544,931	1.52
·	LUE OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost EUR 1,7	(63,467,061)				1,759,327,924	109.18
	ward Mortgage Backed Securities – (0.86%)					
	00) Federal National Mortgage Association (FNMA) TBA <sup>(h)(i)</sup>	USD	3.000%	14/06/2051	(7,726,932)	(0.48)
	00) Federal National Mortgage Association (FNMA) TBA <sup>(h)(i)</sup>	USD	5.000%	14/06/2051	(904,068)	(0.06)
(6,000,0	00) Government National Mortgage Association (GNMA) TBA <sup>(h)(j)</sup>	USD	4.000%	21/06/2051	(5,237,919)	(0.32)
					(13,868,919)	(0.86)
(cost EUR (13	RED FORWARD MORTGAGE BACKED SECURITIES (1,945,183))				(13,868,919)	(0.86)
Futures Con	tracts - 0.06%			0	Unrealised	0/
Number of				Commitment Market Value	Gain	% of Shareholders
Contracts	Security Description			EUR	EUR	Equity
	AUD					
486	Australian Treasury Bonds 10YR Futures 15/06/2021		Long	43,172,238	148,654	0.01
118	CAD Canadian Government Bond 10YR Futures 21/09/2021		Long	11,584,721	38,359	0.00
	EUR					
45	Euro BTP Italian Government Bond Futures 08/06/2021		Long	6,627,600	50,590	0.00
125	Euro OAT Futures 08/06/2021		Long	20,052,500	118,840	0.0
(426)	German Federal Republic Bonds 2YR Futures 08/06/2021		Short	(47,733,300)	0	0.00
				(21,053,200)	169,430	0.01
	GBP					
176	UK Long Gilt Bond Futures 28/09/2021		Long	26,048,335	54,267	0.01
	JPY					
30	Japan Government Bonds 10YR Futures 14/06/2021		Long	33,959,636	163,645	0.01
5/16	USD US Treasury Long Bond Futures 21/09/2021		Long	70,210,771	147,984	0.01
2,134	US Treasury Notes 10YR Futures 21/09/2021		Long	231,300,015	330,853	0.02
16	US Treasury Notes 2YR Futures 30/09/2021		Long	2,902,882	1,027	0.00
	US Treasury Notes 5YR Futures 30/09/2021		Long	96,283,810	18,557	0.00
	US Treasury Ultra Long Bond Futures 21/09/2021		Long	76,655,947	271,395	0.02
	US Treasury Ultra Long Notes 10YR Futures 21/09/2021		Short	(4,881,506)	11,585	0.00
				472,471,919	781,401	0.05
UNREALISED	GAIN ON FUTURES CONTRACTS				1,355,756	0.09
Number of Contracts	Security Description			Commitment Market Value EUR	Unrealised Loss EUR	% of Shareholders' Equity
	EUR					
	German Federal Republic Bonds 10YR Futures 08/06/2021		Short	(18,866,670)	(35,430)	(0.00
	German Federal Republic Bonds 30YR Futures 08/06/2021		Long	8,644,720	(335,400)	(0.02)
179	German Federal Republic Bonds 5Y Futures 08/06/2021		Long	24,116,670	(48,330)	(0.01)
				13,894,720	(419,160)	(0.03)
UNREALISED	LOSS ON FUTURES CONTRACTS				(419,160)	(0.03)

Forward Currency Contracts - 0.94%

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain EUR	% of Shareholders' Equity
EUR	20,550,970	AUD	31,905,144	01/06/2021	339,956	0.03
BRL	18,758,531	USD	3,534,629	02/06/2021	42,745	0.00
EUR	2,075,846	ILS	8,120,708	07/06/2021	22,947	0.00
EUR	2,064,065	JPY	271,424,506	07/06/2021	36,029	0.00
COP	6,921,188,181	USD	1,852,740	08/06/2021	8,636	0.00
EUR	199,179,216	JPY	25,982,669,802	10/06/2021	5,047,948	0.31
NZD	48,595,630	USD	35,086,103	11/06/2021	110,562	0.00
TWD USD	151,143,850	USD EUR	5,421,778	11/06/2021 11/06/2021	30,260	0.00 0.01
USD	182,112,083 36,332,952	NZD	149,591,950 50,088,651	11/06/2021	78,171 24,843	0.01
USD	20,222,000	TRY	170,775,801	14/06/2021	381,722	0.02
KRW	15,674,021,678	USD	13,954,568	15/06/2021	86,658	0.00
TWD	245,718,560	USD	8,818,179	15/06/2021	49,326	0.00
CAD	3,027,097	EUR	2,045,433	16/06/2021	13,575	0.00
CAD	66,123,940	USD	52,692,379	16/06/2021	1,675,554	0.16
CHF	28,309,897	EUR	25,673,788	16/06/2021	162,121	0.00
CHF	22,188,488	USD	24,096,619	16/06/2021	447,378	0.04
CNH	32,631,693	EUR	4,153,720	16/06/2021	52,735	0.00
CNH	277,860,146	USD	42,415,744	16/06/2021	961,800	0.06
CZK	217,812,228	EUR	8,424,059	16/06/2021	134,546	0.01
CZK	54,738,264	USD	2,566,284	16/06/2021	41,943	0.00
EUR	3,186,217	AUD	4,926,064	16/06/2021	66,378	0.00
EUR	9,215,142	JPY	1,194,151,178	16/06/2021	293,559	0.03
EUR	13,892,294	NOK	140,585,077	16/06/2021	45,437	0.00
EUR	106,779,811	USD	128,722,838	16/06/2021	998,224	0.06
GBP	3,356,435	EUR	3,869,964	16/06/2021	34,393	0.00
GBP	1,785,434	JPY	271,859,036	16/06/2021	45,820	0.00
GBP	16,025,603	USD	22,365,834	16/06/2021	261,954	0.00
ILS	45,640,165	USD	13,995,917	16/06/2021	34,833	0.00
MXN	1,114,042,148	USD	54,407,758	16/06/2021	1,069,929	0.07
NOK	344,023,192	USD	40,656,076	16/06/2021	474,131	0.02
NZD	7,565,507	AUD	6,987,311	16/06/2021	80,650	0.00
NZD	3,521,398	JPY	279,977,515	16/06/2021	5,581	0.00
NZD	34,752,252	USD	24,689,112	16/06/2021	409,147	0.02
SEK	21,004,282	EUR	2,045,433	16/06/2021	31,046	0.00
SEK	21,890,127	NOK	21,552,825	16/06/2021	41,218	0.00
SEK	464,331,054	USD	54,962,072	16/06/2021	737,049	0.04
SGD	16,762,331	USD	12,479,614	16/06/2021	150,245	0.01
USD	17,638,969	AUD	22,752,851	16/06/2021	85,181	0.01
USD	53,775,496	JPY	5,848,241,433	16/06/2021	498,913	0.02
USD	13,437,971	THB	414,296,670	16/06/2021	149,173	0.01
ZAR	368,562,507	USD	24,969,036	17/06/2021	1,385,686	0.09
IDR	21,788,027,394	USD	1,516,955	21/06/2021	1,162	0.00
TWD	138,948,302	USD	4,986,556	21/06/2021	30,630	0.00
USD	30,983,299	AUD	39,835,556	21/06/2021	231,552	0.01
USD	52,554,859	EUR	42,948,515	21/06/2021	235,743	0.03
USD	12,959,732	TRY	108,501,804	23/06/2021	384,991	0.02
EUR	682,082,321	USD	813,931,937	25/06/2021	13,327,165	0.84
SGD	13,261,637	USD	9,991,613	25/06/2021	21,471	0.00
USD	1,012,430	PEN	3,782,438	25/06/2021	22,797	0.00
KRW	2,837,623,425	USD	2,525,250	28/06/2021	16,601	0.00
USD	41,319,565	EUR	33,735,685	28/06/2021	211,961	0.01
IDR	215,725,139,051	USD	14,887,893	01/07/2021	106,169	0.00
BRL	26,843,873	USD	5,031,171	02/07/2021	70,626	0.00
USD	5,566,627	COP	20,697,166,543	22/07/2021	6,891	0.00
EUR	32,867,139	JPY	4,291,869,885	26/07/2021	816,986	0.05
EUR	1,206,733	DKK	8,975,000	09/08/2021	132	0.00
USD	4,873,591	CLP	3,456,088,813	12/08/2021	88,431	0.00
RUB	352,044,701 216,659,823	USD	4,720,805	18/08/2021	20,234	0.00
RUB		USD	2,806,474	01/10/2021	77,777	0.01
UNREALISED GA	IN ON FORWARD CUR	RENCY CONTR	ACTS		32,319,321	2.00

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss EUR	% of Shareholders' Equity
AUD	30,965,497	EUR	20,020,571	01/06/2021	(404,797)	(0.03)
EUR	40,657,080	CAD	61,040,975	01/06/2021	(875,490)	(0.05)
USD	3,521,406	BRL	18,758,531	02/06/2021	(53,614)	(0.00)
EUR	60,408,863	USD	73,775,106	03/06/2021	(232,914)	(0.01)
USD	69,558,486	EUR	57,220,899	03/06/2021	(45,106)	(0.00)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss EUR	% of Shareholders' Equity
EUR	1,826,744	SEK	18,577,989	07/06/2021	(10,054)	(0.00)
EUR	33,974,979	USD	41,518,407	07/06/2021	(149,821)	(0.01)
MXN	23,491,441	USD	1,179,390	07/06/2021	(2,826)	(0.00)
USD	27,313,233	EUR	22,522,677	07/06/2021	(73,391)	(0.01)
USD	1,156,075	MXN	23,491,441	07/06/2021	(16,337)	(0.00)
USD	1,816,276	COP	6,956,336,276	08/06/2021	(46,383)	(0.00)
JPY	2,331,033,766	EUR	17,916,489	10/06/2021	(500,013)	(0.03)
EUR	127,995,450	USD	155,972,186	11/06/2021	(191,412)	(0.02)
USD TRY	5,442,703	TWD USD	151,143,850	11/06/2021	(13,063)	(0.00)
USD	76,068,229 1,700,164	ILS	9,086,680 5,571,438	14/06/2021 14/06/2021	(235,154)	(0.02)
USD	23,128,412	KRW	26,066,929,456	15/06/2021	(11,107) (209,000)	(0.00)
AUD	40,521,726	USD	31,238,350	16/06/2021	(7,238)	(0.01)
EUR	2,127,705	CAD	3,157,131	16/06/2021	(19,751)	(0.00)
EUR	18,693,533	CHF	20,624,061	16/06/2021	(128,202)	(0.00)
EUR	2,071,554	CZK	53,021,908	16/06/2021	(11,862)	(0.00)
EUR	6,501,031	GBP	5,624,810	16/06/2021	(42,002)	(0.00)
EUR	10,130,702	SEK	103,214,559	16/06/2021	(73,068)	(0.00)
GBP	2,367,980	CHF	3,034,022	16/06/2021	(14,339)	(0.00)
HUF	1,447,317,240	USD	5,078,954	16/06/2021	(18,798)	(0.00)
JPY	792,048,335	CAD	8,861,981	16/06/2021	(110,404)	(0.01)
JPY	4,057,269,882	USD	37,207,868	16/06/2021	(264,471)	(0.02)
NOK	63,993,356	EUR	6,379,145	16/06/2021	(76,151)	(0.00)
TRY	140,539,788	USD	17,252,146	16/06/2021	(830,442)	(0.04)
USD	62,222,858	CAD	77,954,044	16/06/2021	(1,890,360)	(0.14)
USD	35,149,058	CHF	32,502,517	16/06/2021	(777,418)	(0.02)
USD	34,955,923	CNH	228,200,150	16/06/2021	(690,595)	(0.05)
USD	61,202,848	EUR	51,030,028	16/06/2021	(734,883)	(0.03)
USD	20,032,593	GBP	14,462,987	16/06/2021	(361,655)	(0.01)
USD	14,966,347	ILS	48,934,800	16/06/2021	(70,135)	(0.00)
USD	45,523,656	MXN	937,065,564	16/06/2021	(1,097,919)	(0.10)
USD	29,462,287	NOK	248,787,446	16/06/2021	(292,740)	(0.02)
USD	31,291,351	NZD	44,073,487	16/06/2021	(535,211)	(0.03)
USD	62,522,818	SEK	531,445,006	16/06/2021	(1,158,663)	(0.06)
USD	2,561,032	SGD	3,401,024	16/06/2021	(6,688)	(0.00)
USD	21,830,031	TRY	189,768,054	16/06/2021	(82,731)	(0.01)
USD AUD	21,509,996	ZAR USD	316,699,459	17/06/2021	(1,145,885)	(80.0)
EUR	26,861,727	USD	20,801,292	21/06/2021 21/06/2021	(81,184)	(0.00)
USD	4,182,254 4,250,250	IDR	5,119,379 61,641,372,349	21/06/2021	(24,334) (37,328)	(0.00)
USD	12,163,078	TWD	339,099,177	21/06/2021	(80,063)	(0.00)
COP	28,078,744,614	USD	7,575,340	22/06/2021	(19,117)	(0.00)
USD	7,622,507	COP	28,395,303,963	22/06/2021	(12,086)	(0.01)
TRY	63,245,372	USD	7,430,230	23/06/2021	(12,557)	(0.01)
USD	180,253,176	EUR	149,058,347	25/06/2021	(955,990)	(0.09)
USD	31,240,520	SGD	41,515,630	25/06/2021	(98,666)	(0.00)
EUR	2,174,393	SEK	22,113,574	28/06/2021	(11,461)	(0.00)
EUR	23,137,664	USD	28,258,323	28/06/2021	(79,027)	(0.01)
USD	12,071,783	CNH	77,446,858	28/06/2021	(55,614)	(0.00)
USD	5,288,865	KRW	5,947,328,782	28/06/2021	(37,888)	(0.00)
USD	9,171,020	IDR	134,251,494,539	01/07/2021	(143,388)	(0.01)
USD	22,131,497	KRW	25,006,378,033	01/07/2021	(246,663)	(0.02)
COP	18,905,615,985	USD	5,132,782	22/07/2021	(45,715)	(0.00)
EUR	82,635,134	GBP	71,204,300	05/08/2021	(115,949)	(0.01)
CLP	4,983,028,320	USD	7,116,640	12/08/2021	(201,250)	(0.01)
EUR	98,317,682	CNH	775,465,870	13/08/2021	(1,166,275)	(0.07)
USD	906,238	ZAR	12,714,515	31/08/2021	(3,506)	(0.00)
USD	2,332,183	RUB	180,744,164	01/10/2021	(72,317)	(0.01)
UNREALISED LOS	SS ON FORWARD CUR	RENCY CONT	RACTS	(	17,122,471)	(1.06)

Share Class Specific Forward Currency Contracts – (0.41%)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain EUR	% of Shareholders' Equity
EUR	41,440,791	USD	49,906,683	25/06/2021	435,702	0.03
GBP	3,995,022	EUR	4,637,089	05/08/2021	5,781	0.00
AUD	143,980	EUR	91,017	20/08/2021	82	0.00
UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES 441,565						0.03

Share Class Spe	cific Forward Currency Contracts – (Con	tinued)		
			Unrealise	d % of
	Amount	Amount	Maturity Los	s Shareholders'
Currency	Bought Currency	Sold	Date EU	R Equity

Currency	Bought	Currency	Solu	Date	LUK	Equity
AUD	143,980	EUR	93,450	01/06/2021	(2,242)	(0.00)
EUR	91,126	AUD	143,980	01/06/2021	(81)	(0.00)
USD	417,762,553	EUR	350,394,911	25/06/2021	(7,146,480)	(0.44)
UNREALISED L	OSS ON FORWARD CUR	RENCY CONTR	ACTS HELD FOR HEDGING PURPOSES		(7,148,803)	(0.44)

ions – (0.18%)				Unrealised		% (
ings	Security Description			Gain/(Loss) EUR	Market Value EUR	Shareholders Equit
	Purchased Options					
	AUD					
51,855,000	Call AUD / Put USD	Expires 17/06/2021	Strike 0.79	(137,244)	38,466	0.0
	EUR					
67,660,000	Call EUR / Put USD	Expires 01/06/2021	Strike 1.22	(193,914)	17,524	0.0
25,605,000	Call EUR / Put USD	Expires 03/06/2021	Strike 1.21	95,097	170,709	0.0
50,920,000	Call EUR / Put USD	Expires 03/06/2021	Strike 1.22	(74,903)	91,452	0.0
84,457,000	Call EUR / Put USD	Expires 09/06/2021	Strike 1.23	(195,011)	99,744	0.0
49,246,000	Call EUR / Put USD	Expires 17/06/2021	Strike 1.23	(125,676)	94,454	0.0
65,605,000	Call EUR / Put USD	Expires 17/06/2021	Strike 1.23	(201,145)	137,574	0.0
82,456,000	Call EUR / Put USD	Expires 24/06/2021	Strike 1.24	(168,045)	116,180	0.0
3,480,000	Put 6 month EURIBOR Swaption	Expires 01/06/2021	Strike 0.33	66,214	193,930	0.0
3,670,000	Put 6 month EURIBOR Swaption	Expires 25/06/2021	Strike 0.47	(7,363)	85,759	
3,680,000	Put 6 month EURIBOR Swaption	Expires 30/06/2021	Strike 0.58	(51,871)	30,193	0.0
4,930,000	Put 6 month EURIBOR Swaption	Expires 06/07/2021	Strike 0.67	(43,100)	21,483	0.0
29,100,000	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.17	(53,719)	59,771	
36,550,000	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.17	(51,389)	75,074	0.0
16,080,000	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.17	(25,940)	33,556	0.0
				(1,030,765)	1,227,403	0.0
4,040,000	GBP	Expires 01/07/2021	Strike 1.39	(60.454)	21,719	0.0
4,040,000	Put 6 month LIBOR Swaption	Expires 01/07/2021	Strike 1.39	(60,454)	21,719	0.0
968,000,000	JPY Put 6 month LIBOR Swaption	Expires 07/07/2021	Strike 0.65	(57,349)	6,389	0.0
	Put 6 month LIBOR Swaption	Expires 26/05/2022	Strike 0.43	,		0.0
1,743,410,000	Put 6 month LIBOR Swaption	Expires 20/03/2022	Strike 0.43	(722)	247,898	
				(58,071)	254,287	0.0
56,276,000	NZD Call NZD / Put USD	Expires 09/06/2021	Strike 0.74	(174,613)	32,757	0.0
	USD	·				
169,140,000	Call 3 month LIBOR Swaption	Expires 20/04/2022	Strike 0.83	(79,988)	934,188	0.0
54,000,000	Call 3 month LIBOR Swaption	Expires 14/11/2022	Strike 0.70	(309,646)	152,854	0.0
101,150,000	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 0.75	525,493	950,896	0.0
16,730,000	Put 3 month LIBOR Swaption	Expires 15/11/2021	Strike 1.11	(33,598)	100,270	0.0
11,360,000	Put 3 month LIBOR Swaption	Expires 18/11/2021	Strike 1.20	(10,116)	56,390	0.0
20,202,000	Put USD / Call CNH	Expires 24/06/2021	Strike 6.38	44,130	80,489	0.0
10,101,000	Put USD / Call KRW	Expires 24/06/2021	Strike 1,113.00	24,379	56,095	0.0
9,966,000	Put USD / Call RUB	Expires 30/09/2021	Strike 72.35	16,172	107,635	0.0
40,416,000	Put USD / Call SGD	Expires 23/06/2021	Strike 1.32	66,168	147,040	0.0
20,510,000	Put USD / Call TWD	Expires 09/06/2021	Strike 27.55	(25,022)	22,524	0.0
20,054,000	Put USD / Call TWD	Expires 17/06/2021	Strike 27.50	7,969	39,331	0.0
10,027,000	Put USD / Call TWD	Expires 17/06/2021	Strike 27.75	33,125	53,252	0.0
				259,066	2,700,964	0.1
AL PURCHASE						
t EUR 5,477,677	7)				4,275,596	0.2
	Written Options AUD					
(13,262,000)	Call AUD / Put NZD	Expires 03/06/2021	Strike 1.09	19,403	(8)	(0.0)
(13,262,000)	Put AUD / Call NZD	Expires 03/06/2021	Strike 1.07	(38,880)	(57,917)	(0.0
,		·		(19,477)	(57,925)	(0.01
	EUR			(,)	(,)	,0
		E : 00/05/0004	Chrite 0.16	16,560	(60,040)	(0.00
(16,000,000)	Call 6 month EURIBOR Swaption	Expires 28/05/2021	Strike 0.16	10,000	(00,040)	(0.00
(16,000,000) (16,000,000)	Call 6 month EURIBOR Swaption Call 6 month EURIBOR Swaption	Expires 28/05/2021 Expires 07/06/2021	Strike 0.11		(24,258)	
,				55,342 (27,490)	,	(0.00

Options –	(Continued)
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dings	Security Description			Unrealised Gain/(Loss) EUR	Market Value EUR	% o Shareholders Equit
	Written Options – (Continued) EUR – (Continued)					
(11,020,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	22,679	(177,058)	(0.01
(14,260,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	(955)	(229,115)	(0.02
(6,430,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	534	(103,311)	(0.01
(21,080,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(13,156)	(171,467)	(0.01
(21,080,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(19,691)	(171,467)	(0.01
(25,450,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(3,413)	(207,013)	(0.01
(17,200,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(4,027)	(139,907)	(0.01
(8,525,000)	Call EUR / Put ILS	Expires 03/06/2021	Strike 3.96	4,552	(25,908)	(0.00
(8,525,000)	Call EUR / Put JPY	Expires 03/06/2021	Strike 133.00	(33,878)	(56,470)	(0.00
(8,525,000)	Call EUR / Put SEK	Expires 03/06/2021	Strike 10.28	19,011	(512)	(0.00
(8,287,000)	Call EUR / Put SEK	Expires 23/06/2021	Strike 10.25	12,712	(13,375)	(0.00
(67,660,000)	Call EUR / Put USD	Expires 01/06/2021	Strike 1.22	246,350	(17,524)	(0.00
(25,605,000)	Call EUR / Put USD	Expires 03/06/2021	Strike 1.21	(12,751)	(170,709)	(0.01
(50,920,000)	Call EUR / Put USD	Expires 03/06/2021	Strike 1.22	223,997	(91,452)	(0.01
(84,457,000)	Call EUR / Put USD Call EUR / Put USD	Expires 09/06/2021	Strike 1.23 Strike 1.24	260,296	(99,744)	(0.01
(65,605,000)	Put 6 month EURIBOR Swaption	Expires 17/06/2021 Expires 28/05/2021	Strike 0.16	101,163 76,598	(36,083)	(0.00 (0.00
(16,000,000)	•	Expires 07/06/2021	Strike 0.10	33,061	(2)	
(16,000,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	•	Strike 0.11		(46,539)	(0.00
(16,000,000)	Put 6 month EURIBOR Swaption	Expires 14/06/2021 Expires 21/06/2021	Strike 0.16	60,488 64,093	(22,712)	(0.00 (0.00
(16,000,000) (29,100,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.22 Strike 0.02	19,995	(20,387) (23,655)	(0.00
(36,550,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.02 Strike 0.03	17,639		(0.00
(29,100,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.09	33,014	(30,241) (36,826)	(0.00
(36,550,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.10	31,875	(46,707)	(0.00
(16,080,000)	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.02	10,811	(13,309)	(0.00
(16,080,000)	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.02 Strike 0.09	14,675	(20,701)	(0.00
(24,040,000)	Put 6 month EURIBOR Swaption	Expires 15/11/2021	Strike 0.15	39,808	(97,220)	(0.0
(16,320,000)	Put 6 month EURIBOR Swaption	Expires 18/11/2021	Strike 0.08	18,301	(50,243)	(0.00
(11,020,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	25,419	(174,319)	(0.01
(14,260,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	68,186	(225,570)	(0.01
(6,430,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	29,460	(101,712)	(0.01
(21,080,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	40,391	(117,919)	(0.01
(21,080,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	47,306	(117,919)	(0.01
(25,450,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	31,331	(142,365)	(0.01
(17,200,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	23,325	(96,215)	(0.01
(30,710,000)	Put 6 month EURIBOR Swaption	Expires 26/05/2022	Strike 0.11	2,678	(254,058)	(0.02
				1,454,094	(3,711,397)	(0.23
(17,060,000)	USD Call 3 month LIBOR Swaption	Expires 28/05/2021	Strike 1.68	(35,597)	(146,040)	(0.01
(17,060,000)	Call 3 month LIBOR Swaption	Expires 07/06/2021	Strike 1.58	54,505	(59,523)	(0.00
(17,060,000)	Call 3 month LIBOR Swaption	Expires 17/06/2021	Strike 1.62	655	(111,892)	(0.01
(17,060,000)	Call 3 month LIBOR Swaption	Expires 24/06/2021	Strike 1.60	(3,817)	(106,818)	(0.01
(213,710,000)	Call 3 month LIBOR Swaption	Expires 22/11/2021	Strike 0.86	(102,032)	(705,855)	(0.04
(253,710,000)	Call 3 month LIBOR Swaption	Expires 20/04/2022	Strike 0.63	72,633	(772,965)	(0.05
(10,500,000)	Call 3 month LIBOR Swaption	Expires 14/11/2022	Strike 1.06	344,867	(116,646)	(0.01
(20,202,000)	Call USD / Put CNH	Expires 24/06/2021	Strike 6.48	15,864	(14,298)	(0.00
(10,293,000)	Call USD / Put COP	Expires 03/06/2021	Strike 3,980.00	48,260	(279)	(0.00
(10,064,000)	Call USD / Put ILS	Expires 10/06/2021	Strike 3.33	21,605	(1,646)	(0.00
(10,101,000)	Call USD / Put KRW	Expires 24/06/2021	Strike 1,140.00	15,830	(12,762)	(0.00
(10,269,000)	Call USD / Put MXN	Expires 03/06/2021	Strike 21.25	28,615	(68)	(0.00
(10,027,000)	Call USD / Put TWD	Expires 17/06/2021	Strike 28.35	19,000	(2,365)	(0.00
(10,176,000)	Call USD / Put ZAR	Expires 27/08/2021	Strike 15.50	4,508	(46,532)	(0.00
(17,060,000)	Put 3 month LIBOR Swaption	Expires 28/05/2021	Strike 1.68	110,442	(1)	(0.00
(22,550,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.91	121,969	(3,490)	(0.00
(24,320,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.98	111,021	(52)	(0.00
(17,060,000)	Put 3 month LIBOR Swaption	Expires 07/06/2021	Strike 1.58	67,901	(46,127)	(0.00
(17,060,000)	Put 3 month LIBOR Swaption	Expires 17/06/2021	Strike 1.62	50,090	(62,457)	(0.00
(17,060,000)	Put 3 month LIBOR Swaption	Expires 24/06/2021	Strike 1.60	15,654	(87,347)	(0.01
(23,110,000)	Put 3 month LIBOR Swaption	Expires 25/06/2021	Strike 1.10	78,347	(11,269)	(0.00
(22,790,000)	Put 3 month LIBOR Swaption	Expires 30/06/2021	Strike 1.25	79,600	(3,887)	(0.00
	Put 3 month LIBOR Swaption	Expires 01/07/2021	Strike 2.44	73,416	(2,245)	(0.00
(5,390,000)		E : 00/07/0004	Chriter 2 40	62,772	(4,151)	(0.00
(5,390,000) (5,390,000)	Put 3 month LIBOR Swaption	Expires 06/07/2021	Strike 2.40	02,112	( ., ,	
,	Put 3 month LIBOR Swaption Put 3 month LIBOR Swaption	Expires 06/07/2021 Expires 07/07/2021	Strike 2.35	59,123	(7,157)	,
(5,390,000)		•				(0.00 (0.04

Options – (Contir	nued)						
					Unrealised Gain/(Loss)	Market Value	% of Shareholders'
Holdings	Security Description				EUR	EUR	Equity
	Written Options – (Continued)						
(0.066.000)	USD – (Continued)	Evpiros 20/00/2021	Ctriko 72.25		0.000	(107.625)	(0.01)
(9,966,000) (10,027,000)	Put USD / Call RUB Put USD / Call TWD	Expires 30/09/2021 Expires 17/06/2021	Strike 72.35 Strike 27.75		9,999 (17,473)	(107,635) (53,253)	(0.01)
				_	812,894	(3,407,025)	(0.21)
TOTAL WRITTEN O	OPTIONS				0.2,00.	(0,101,020)	(0.2.)
(cost EUR (9,423,8						(7,176,347)	(0.45)
TOTAL OPTIONS (cost EUR (3,946,1	81))					(2,900,751)	(0.18)
(0031 2011 (0,040,1						(2,000,101)	(0.10)
Swap Contracts -	- 0.02%						
Net Local Notional						Unrealised Gain	% of Shareholders'
Amount	Pay	Receive		Currency	Maturity Date	EUR	Equity
	Interest Rate Swaps					.== .=.	
664,690,000 118,590,000	Floating (AUD 3 month BBSW) Fixed 0.400%	Fixed 0.190% Floating (AUD 3 month BBSW)		AUD AUD	22/02/2023 15/09/2024	159,131 138,170	0.01 0.01
58,410,000	Floating (AUD 6 month BBSW)	Fixed 0.500%		AUD	16/06/2026	129,859	0.01
44,770,000	Floating (AUD 6 month BBSW)	Fixed 1.500%		AUD	02/02/2031	135,399	0.01
83,620,000	Floating (AUD 6 month BBSW)	Fixed 2.500%		AUD	24/02/2031	353,635	0.02
32,790,000	Floating (AUD 6 month BBSW)	Fixed 1.000%		AUD	16/06/2031	274,298	0.02
27,330,000	Fixed 2.750%	Floating (AUD 6 month BBSW)		AUD	24/02/2041	49,191	0.00
46,376,860	Fixed 6.320%	Floating (BRL 1 month BRCDI)		BRL	02/01/2025	164,641	0.01
581,070,000	Floating (CAD 3 month CDOR)	Fixed 0.804% Fixed 0.750%		CAD CAD	28/02/2023	243,315	0.02 0.02
910,100,000 60,940,000	Floating (CAD 3 month CDOR)	Fixed 0.750% Fixed 0.750%		CAD	01/03/2023 16/06/2024	364,167 11,303	0.02
31,940,000	Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)	Fixed 0.750% Fixed 1.000%		CAD	16/06/2024	47,351	0.00
32,910,000	Floating (CAD 3 month CDOR)	Fixed 1.250%		CAD	16/06/2031	233,753	0.02
31,110,000	Floating (CAD 3 month CDOR)	Fixed 1.500%		CAD	16/06/2051	211,588	0.01
27,080,000	Fixed 0.000%	Floating (CHF 6 month LIBOR)		CHF	16/06/2026	10,222	0.00
52,570,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	28/03/2023	21,407	0.00
28,450,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR	16/06/2023	1,162	0.00
27,470,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	16/06/2024	9,371	0.00
4,800,000	Floating (EUR 6 month EURIBOR)	Fixed 0.080%		EUR	15/01/2025	52,826	0.00
34,310,000	Fixed 1.390%	Floating (EUR 12 month LIBOR)		EUR	15/03/2026	487,134	0.03
29,480,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR EUR	17/05/2026	49,775	0.00 0.03
154,620,000 80,570,000	Fixed 0.000% Fixed 0.000%	Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR)		EUR	16/06/2026 16/06/2026	465,872 143,305	0.03
178,000,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR	15/09/2026	175,985	0.01
12,740,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR	16/02/2027	38,260	0.00
32,220,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)		EUR	16/06/2028	136,847	0.01
33,940,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	16/06/2028	108,499	0.01
29,170,000	Fixed 0.080%	Floating (EUR 6 month EURIBOR)		EUR	28/03/2031	187,982	0.01
550,000	Floating (EUR 6 month EURIBOR)	Fixed 0.000%		EUR	16/06/2036	5,034	0.00
55,970,000	Fixed 0.260%	Floating (EUR 6 month EURIBOR)		EUR	21/05/2040	2,613,004	0.16
1,550,000	Fixed 0.250%	Floating (EUR 6 month EURIBOR)		EUR	16/06/2041	34,970	0.00
2,620,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)		EUR	16/06/2051	89,972	0.01
99,330,000	Floating (GBP 1 month SONIA)	Fixed 0.000%		GBP	16/06/2026	57,593	0.00
8,380,000 75,390,000	Fixed 1.000%	Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)		GBP GBP	16/06/2028	17,818	0.00
44,340,000	Fixed 1.000% Fixed 1.000%	Floating (GBP 1 month SONIA)		GBP	26/01/2031 10/02/2031	42,588 45,725	0.00 0.00
97,430,000	Fixed 0.250%	Floating (GBP 1 month SONIA)		GBP	16/06/2031	243,124	0.02
4,700,000	Floating (GBP 1 month SONIA)	Fixed 0.250%		GBP	16/06/2036	37,408	0.00
1,000,000	Floating (GBP 1 month SONIA)	Fixed 1.000%		GBP	16/06/2051	15,459	0.00
22,523,420,000	Fixed 1.250%	Floating (KRW 3 month LIBOR)		KRW	15/09/2023	27,163	0.00
9,938,810,000	Fixed 1.500%	Floating (KRW 3 month LIBOR)		KRW	15/09/2026	4,259	0.00
2,460,000	Floating (MXN 1 month TIIE)	Fixed 6.400%		MXN	04/06/2031	1,137	0.00
20,770,000	Floating (MYR 3 month KLIBOR)	Fixed 3.565%		MYR	14/03/2024	141,936	0.01
517,070,000	Floating (NOK 6 month NIBOR)	Fixed 1.500%		NOK	16/06/2026	122,073	0.01
521,630,000	Fixed 1.240%	Floating (NOK 6 month NIBOR)		NOK	29/10/2030	1,025,787	0.07
9,880,000	Floating (NZD 3 month NZDBB)	Fixed 3.000%		NZD	16/09/2031	25,982	0.00
187,040,000	Floating (JSD 3 month JBOR)	Fixed 0.250%		SEK USD	11/05/2031	12,949	0.00 0.00
92,370,000 57,830,000	Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR)	Fixed 0.250% Fixed 0.500%		USD	15/09/2024 16/06/2026	6,203 102,874	0.00
64,420,000	Floating (USD 3 month LIBOR)	Fixed 0.500% Fixed 2.209%		USD	25/02/2031	65,197	0.01
61,010,000	Floating (USD 3 month LIBOR)	Fixed 2.378%		USD	09/03/2031	473,109	0.03
33,000,000	Fixed 4.000%	Floating (ZAR 3 month JIBAR)		ZAR	16/06/2023	2,700	0.00
,,		3 ( )			.,, - 320	_,. 50	2.30

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain EUR	% of Shareholders Equity
Amount	ray	Receive	Currency	maturity Date	EUK	Equity
55,405,000 8,600,000	Interest Rate Swaps – (Continued) Floating (ZAR 3 month JIBAR) Floating (ZAR 3 month JIBAR)	Fixed 6.250% Fixed 7.750%	ZAR ZAR	17/06/2026 16/06/2031	47,248 9,034	0.00
	ON INTEREST RATE SWAPS			10,00,2001	9,674,794	0.60
UNKEALISED GAIN					9,074,794	0.00
2,050,000	Credit Default Swaps Floating (Unibail-Rodamco-Westfield S.E.)	Fixed 1.000%	EUR	20/06/2024	841	0.00
9,225,000	Floating (iTraxx Europe Crossover Series 35 Version 1)	Fixed 5.000%	EUR	20/06/2026	127,420	0.01
46,850,000	Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%	USD	20/06/2023	226,335	0.02
1,280,000	Floating (Brazilian Government International Bond)	Fixed 1.000%	USD	20/06/2024	3,223	0.00
2,020,000	Floating (Indonesia Government International Bond)	Fixed 1.000%	USD	20/06/2024	35,112	0.00
50,000	Floating (Mexico Government International Bond)	Fixed 1.000%	USD	20/06/2024	1,049	0.00
1,470,000	Floating (Qatar Government International Bond)	Fixed 1.000%	USD	20/06/2024	11,125	0.00
1,920,000	Floating (Saudi Government International Bond)	Fixed 1.000%	USD	20/06/2024	29,022	0.00
2,340,000	Floating (Indonesia Government International Bond)	Fixed 1.000%	USD	20/12/2024	9,737	0.00
240,000	Floating (Qatar Government International Bond)	Fixed 1.000%	USD	20/12/2024	1,765	0.00
690,000	Floating (Russian Foreign Bond - Eurobond)	Fixed 1.000%	USD	20/12/2024	9,094	0.00
1,000,000	Floating (Saudi Government International Bond)	Fixed 1.000%	USD	20/12/2024	9,557	0.00
24,150,000	Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2025	199,559	0.01
41,100,000	Investment Grade 34 Index) Floating (Markit CDX Emerging Markets	Fixed 1.000%	USD	20/06/2026	341,771	0.02
4,800,000	35 Version 1 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD	18/11/2054	674,542	0.04
4,500,000	America BBB- 11 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD	18/11/2054	378,727	0.02
2,500,000	America BBB- 11 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD	17/10/2057	247,413	0.02
450,000	America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD	17/10/2057	13,627	0.00
1,250,000	America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD	17/10/2057	5,497	0.00
2,700,000	America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD	17/10/2057	1,646	0.00
2,400,000	America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD	17/11/2059	234,639	0.02
3,600,000	America BBB- 10 Index) Floating (The Markit CMBX North America BBB- 10 Index)	Fixed 3.000%	USD	17/11/2059	141,702	0.01
LINDEAL ISED CAIN	<u>,                                      </u>				2 702 402	0.47
UNKEALISED GAIN	ON CREDIT DEFAULT SWAPS				2,703,403	0.17
29,890,000	Inflation Swaps Floating (GBP 12 month LIBOR)	Fixed 3.469%	GBP	15/11/2025	80,084	0.01
UNREALISED GAIN	ON INFLATION SWAPS				80,084	0.01
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				12,458,281	0.78
Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss EUR	Shareholders Equity
	Interest Rate Swaps					
395,460,000	Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	25/01/2024	(661,069)	(0.04)
130,350,000	Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	24/02/2024	(108,113)	(0.01)
88,640,000	Fixed 1.550%	Floating (AUD 6 month BBSW)	AUD	23/02/2026	(135,489)	(0.01)
62,480,000	Floating (AUD 6 month BBSW)	Fixed 1.240%	AUD	28/10/2030	(1,305,337)	(0.08)
139,140,000	Floating (AUD 6 month BBSW)	Fixed 1.710%	AUD	21/01/2031	(2,207,371)	(0.14)
	,	Fixed 3.390%	BRL	03/01/2022		, ,
79,150,000	Floating (BRL 1 month BRCDI)	1 IXeu 3.390 /6	DILL	03/01/2022	(87,472)	(0.01)
79,150,000 32,900,000	Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Fixed 4.120%	BRL	03/01/2022	(497)	(0.01)

Net Local					Unrealised	% 0
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss EUR	Shareholders Equity
	Interest Rate Swaps – (Continued)					
24,795,000	Floating (BRL 1 month BRCDI)	Fixed 4.930%	BRL	02/01/2024	(115,104)	(0.01)
78,200,000	Floating (BRL 1 month BRCDI)	Fixed 7.370%	BRL	02/01/2024	(11,826)	(0.00)
47,950,000	Fixed 8.495%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	(8,964)	(0.00)
145,940,000 32,700,000	Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR)	Fixed 0.700% Fixed 0.000%	CAD CHF	18/11/2023 16/06/2028	(454,916) (128,238)	(0.03)
5,910,000	Floating (CHF 6 month LIBOR)	Fixed 0.000%	CHF	16/06/2031	(26,085)	(0.00)
73,920,000	Floating (CNY 3 month LIBOR)	Fixed 2.500%	CNY	15/09/2023	(3,032)	(0.00)
23,460,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	17/05/2023	(1,767)	(0.00)
65,710,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	28/03/2026	(202,967)	(0.01)
103,850,000	Floating (EUR 6 month EURIBOR)	Fixed 0.050%	EUR	21/05/2030	(1,899,020)	(0.12)
62,550,000	Floating (EUR 6 month EURIBOR)	Fixed 0.500%	EUR	12/02/2031	(634,133)	(0.04)
32,360,000	Floating (EUR 12 month LIBOR)	Fixed 1.450%	EUR	15/03/2031	(588,804)	(0.04)
13,120,000	Fixed 0.250%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2031	(64,701)	(0.00)
11,220,000 81,720,000	Fixed 0.000% Fixed 0.000%	Floating (EUR 6 month EURIBOR) Floating (EUR 6 month LIBOR)	EUR EUR	16/06/2031 15/09/2031	(11,629) (227,566)	(0.00) (0.01)
5,800,000	Floating (EUR 6 month EURIBOR)	Fixed 0.219%	EUR	14/02/2032	(14,129)	(0.00)
21,460,000	Fixed 0.900%	Floating (EUR 6 month EURIBOR)	EUR	05/05/2041	(113,991)	(0.01)
1,640,000	Fixed 0.500%	Floating (GBP 1 month SONIA)	GBP	16/06/2041	(17,000)	(0.00)
11,693,530,000	Fixed 0.000%	Floating (JPY 6 month LIBOR)	JPY	16/06/2026	(41,365)	(0.00)
4,969,688,254	Fixed 0.250%	Floating (JPY 6 month LIBOR)	JPY	19/03/2030	(14,222)	(0.00)
8,193,720,000	Fixed 0.000%	Floating (JPY 6 month LIBOR)	JPY	16/06/2031	(259,176)	(0.02)
1,655,490,000	Fixed 0.500%	Floating (JPY 6 month LIBOR)	JPY	16/06/2051	(122,072)	(0.01)
246,955,000	Fixed 4.700%	Floating (MXN 1 month TIIE)	MXN	14/06/2023	(12,239)	(0.00)
131,560,000	Floating (MXN 1 month TIIE)	Fixed 5.550%	MXN	10/06/2026	(147,092)	(0.01)
20,670,000	Floating (MYR 3 month KLIBOR)	Fixed 2.000%	MYR	16/06/2026	(105,227)	(0.01)
173,680,000	Fixed 2.130% Fixed 2.000%	Floating (NOK 6 month NIBOR)	NOK NOK	11/05/2031	(14,563)	(0.00)
245,120,000 45,380,000	Floating (NZD 3 month NZDBB)	Floating (NOK 6 month NIBOR) Fixed 1.250%	NZD	16/06/2031 16/06/2026	(52,635) (131,234)	(0.00)
106,350,000	Fixed 0.250%	Floating (PLN 3 month WIBOR)	PLN	16/12/2021	(11,444)	(0.00)
67,575,000	Fixed 1.000%	Floating (PLN 6 month WIBOR)	PLN	16/06/2023	(25,070)	(0.00)
21,350,000	Floating (PLN 6 month WIBOR)	Fixed 0.750%	PLN	16/12/2025	(141,178)	(0.01)
1,218,160,000	Floating (SEK 3 month STIBOR)	Fixed 0.500%	SEK	16/06/2026	(63,398)	(0.00)
219,530,000	Floating (SEK 3 month STIBOR)	Fixed 1.000%	SEK	16/06/2031	(87,512)	(0.01)
2,340,000	Floating (SGD 6 month SORF6)	Fixed 1.250%	SGD	16/09/2030	(54,487)	(0.00)
568,010,000	Floating (THB 6 month LIBOR)	Fixed 0.750%	THB	16/12/2025	(42,122)	(0.00)
741,710,000	Fixed 0.275%	Floating (USD 3 month LIBOR)	USD	03/03/2023	(282,925)	(0.02)
53,030,000 131,660,000	Fixed 0.250% Floating (USD 1 month LIBOR)	Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR)	USD USD	16/06/2024 25/07/2024	(86,018) (54,214)	(0.01) (0.00)
42,530,000	Fixed 1.598%	Floating (USD 3 month LIBOR)	USD	11/03/2026	(151,698)	(0.00)
32,400,000	Fixed 1.500%	Floating (USD 3 month LIBOR)	USD	02/02/2031	(85,885)	(0.00)
12,900,000	Floating (USD 3 month LIBOR)	Fixed 0.750%	USD	16/06/2031	(39,084)	(0.00)
7,190,000	Fixed 2.500%	Floating (USD 3 month LIBOR)	USD	17/09/2031	(15,364)	(0.00)
79,260,000	Fixed 2.431%	Floating (USD 3 month LIBOR)	USD	25/02/2036	(24,286)	(0.00)
48,120,000	Fixed 2.503%	Floating (USD 3 month LIBOR)	USD	10/03/2036	(272,780)	(0.02)
590,000	Fixed 2.609%	Floating (USD 3 month LIBOR)	USD	15/11/2043	(96,138)	(0.01)
70,000	Fixed 2.750%	Floating (USD 3 month LIBOR)	USD	20/12/2047	(5,077)	(0.00)
20,860,000	Fixed 1.250%	Floating (USD 3 month LIBOR)	USD	16/06/2051	(39,135)	(0.00)
UNREALISED LOSS	S ON INTEREST RATE SWAPS				(11,543,257)	(0.72)
30,450,000	Credit Default Swaps Fixed 1.000%	Floating (iTraxx Europe Series 35 Version 1)	EUR	20/06/2026	(71,712)	(0.01)
1,900,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,101)	(0.00)
50,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(39)	(0.00)
40,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(24)	(0.00)
180,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(111)	(0.00)
80,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(50)	(0.00)
200,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(136)	(0.00)
1,480,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(1,033)	(0.00)
100,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(70)	(0.00)
						(0.00)

Net Local					Unrealised	% of
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss EUR	Shareholders Equity
	Credit Default Swaps – (Continued)					
340,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(215)	(0.00)
390,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(244)	(0.00)
130,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(71)	(0.00)
560,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(318)	(0.00
190,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(105)	(0.00
320,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(176)	(0.00
630,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(308)	(0.00
200,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(96)	(0.00
0.40.000	F: 14 000%	International Bond)		00/40/0004	(4.000)	(0.00
340,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/12/2021	(1,232)	(0.00
71,675,000	Floating (The Markit CDX North America Investment Grade 28 Version 1 Index)	Fixed 1.000%	USD	20/06/2022	(31,640)	(0.00
5,600,000	Floating (Colombia Government International Bond)	Fixed 1.000%	USD	20/06/2024	(6,956)	(0.00
1,000,000	Floating (Brazilian Government	Fixed 1.000%	USD	20/12/2024	(2,746)	(0.00
1,330,000	International Bond) Floating (Chile Government International Bond)	Fixed 1.000%	USD	20/12/2024	(2,953)	(0.00
450,000	Floating (Peruvian Government International Bond)	Fixed 1.000%	USD	20/12/2024	(1,672)	(0.00
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(123,142)	(0.01
17,920,000	Inflation Swaps Floating (GBP 12 month LIBOR)	Fixed 3.246%	GBP	15/12/2025	(472,976)	(0.03
UNREALISED LOS	S ON INFLATION SWAPS				(472,976)	(0.03
TOTAL UNREALISI	ED LOSS ON SWAP CONTRACTS				(12,139,375)	(0.76
MARKET VALUE O				1	,752,303,368	108.75
OTHER ASSETS A	·				140,926,724)	(8.75)
SHAREHOLDERS'	EQUITY				,611,376,644	100.00
						% of
TOTAL INVESTME	NTS				Market Value EUR	Shareholders Equity
Total Investments exclu	ding derivatives (cost EUR 1,763,467,061)				1,759,327,924	109.18
	d forward mortgage backed securities (cost EUR (1	3,945,183))			(13,868,919)	(0.86
Unrealised gain on futu					1,355,756	0.09
Unrealised loss on futur					(419,160)	(0.03
unrealised gain on forw Unrealised loss on forw	vard currency contracts				32,319,321 (17,122,471)	2.00 (1.06
	vard currency contracts held for hedging purposes				441,565	0.03
-	ard currency contracts held for hedging purposes				(7,148,803)	(0.44
	sed options (cost EUR 5,477,677)				4,275,596	0.2
•	options (cost EUR (9,423,858))				(7,176,347)	(0.45
Unrealised gain on swa					12,458,281	0.78
Unrealised loss on swa	•				(12,139,375)	(0.76
Other Assets and Liabil	•				(140,926,724)	(8.75
	ity				,611,376,644	100.00

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

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Merrill Lynch International, Morgan Stanley & Co. International Plc., Natwest Markets Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and UBS AG.

The counterparties for swap contracts were Bank of America N.A., Barclays Bank Plc., Barclays Capital, Inc., Citibank N.A., Credit Suisse, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and UBS AG.

The maximum individual counterparty exposure as at 31 May 2021 is 2.24% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (e) This security has a step up coupon which moves to the second rate at a set date in the future.
- (f) A related party to Goldman Sachs Funds.
- (g) The yield for this fund as at 31 May 2021 was (0.600)%.
- (h) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.
- (1) These represent TBA sales covered by long FNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.
- ① These represent TBA sales covered by long GNMA positions. These amounts are disclosed separately as Covered Forward Mortgage Backed Securities in the Statement of Assets and Liabilities.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders'
		Currency	interest Rate	waturity Date.	030	Equity
Bonds - 36.49%	curities admitted to an official exchange listing					
Austria	ams AG 144A <sup>(c)</sup>	USD	7.000%	31/07/2025	1,071,250	0.08
	Erste Group Bank AG <sup>(d)</sup>	EUR	6.500%	Perp.	1,367,779	0.06
1,000,000	2.000 G.oup Bullit 1.00	2011	0.00070	. о.р.		
					2,439,029	0.19
Brazil	Bonco do Brosil C A (d)	HCD	6.250%	Down	2 407 927	0.47
	Banco do Brasil S.A. <sup>(d)</sup> BRF S.A.	USD USD	6.250% 5.750%	Perp. 21/09/2050	2,197,837 199,678	0.17 0.01
200,000	514 634		0.70070	21/00/2000		
					2,397,515	0.18
British Virgin Isla	nds China Cinda 2020 I Management Ltd.	USD	2.500%	20/01/2028	189,224	0.01
	Huarong Finance 2017 Co., Ltd. <sup>(d)</sup>	USD	4.500%	20/01/2020 Perp.	222,300	0.01
	Huarong Finance 2019 Co., Ltd.	USD	3.375%	24/02/2030	180,900	0.01
	Huarong Finance II Co., Ltd.	USD	4.625%	03/06/2026	937,555	0.07
350,000	Huarong Finance II Co., Ltd.	USD	4.875%	22/11/2026	236,098	0.02
460,000	TSMC Global Ltd.	USD	2.250%	23/04/2031	456,541	0.04
		•			2,222,618	0.17
Cayman Islands						
	China SCE Group Holdings Ltd.	USD	5.950%	29/09/2024	375,550	0.03
	CK Hutchison International 20 Ltd.	USD	2.500%	08/05/2030	211,955	0.02
	CK Hutchison International 21 Ltd.	USD	2.500%	15/04/2031	401,176	0.03
	Country Garden Holdings Co., Ltd. Country Garden Holdings Co., Ltd.	USD USD	3.875% 3.300%	22/10/2030 12/01/2031	286,002 324,222	0.02 0.03
	DP World Crescent Ltd.	USD	4.848%	26/09/2028	454,375	0.03
	Kaisa Group Holdings Ltd.	USD	11.700%	11/11/2025	313,100	0.02
	Sunac China Holdings Ltd.	USD	8.350%	19/04/2023	250,457	0.02
200,000	Yuzhou Group Holdings Co., Ltd.	USD	7.700%	20/02/2025	185,500	0.01
270,000	Yuzhou Group Holdings Co., Ltd. (d)	USD	5.375%	Perp.	245,700	0.02
		•			3,048,037	0.23
Colombia						
	Colombia Government International Bond	USD	3.125%	15/04/2031	1,166,014	0.09
470,000	Colombia Government International Bond	USD	3.875%	15/02/2061	402,475	0.03
					1,568,489	0.12
Croatia 1.940.000	Croatia Government International Bond	EUR	1.500%	17/06/2031	2,449,347	0.19
Dominican Reput			1.00070	11,00,2001	2, 1 10,0 11	
•	Dominican Republic International Bond	USD	8.625%	20/04/2027	244,111	0.02
	Dominican Republic International Bond	USD	4.500%	30/01/2030	915,356	0.07
880,000	Dominican Republic International Bond	USD	5.875%	30/01/2060	869,889	0.07
		•			2,029,356	0.16
Egypt						
3,200,000	Egypt Government International Bond	USD	4.550%	20/11/2023	3,321,808	0.26
France	Altico Formac Q A 444A(C)	1100	5.5000/	45/04/0000	704.000	0.00
	Altice France S.A. 144A <sup>(c)</sup> Loxam SAS	USD EUR	5.500% 3.250%	15/01/2028 14/01/2025	734,662 2,725,628	0.06 0.21
	Loxam SAS	EUR	3.750%	15/07/2026	593,683	0.21
,					4,053,973	0.31
					4,000,970	0.31
1.200.000	Commerzbank AG <sup>(d)</sup>	EUR	6.125%	Perp.	1,596,721	0.12
	Deutsche Bank AG <sup>(d)</sup>	EUR	4.625%	Perp.	1,996,231	0.16
,,					3,592,952	0.28
Indonesi-					5,532,352	0.20
Indonesia 3.490.000	Indonesia Government International Bond	USD	4.450%	11/02/2024	3,828,094	0.29
	Indonesia Government International Bond	USD	3.050%	12/03/2051	806,456	0.29
	Indonesia Government International Bond	USD	3.350%	12/03/2071	862,387	0.07
					5 406 027	0.40
					5,496,937	0.42

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti		Odificility	merest rate	maturity Date		
Ireland	,					
	AIB Group Plc. (d)	EUR	6.250%	Perp.	1,375,309	0.11
1,430,000	Motion Bondco DAC 144A <sup>(c)</sup>	USD	6.625%	15/11/2027	1,455,025	0.11
					2,830,334	0.22
4,852,000	Sasol Financing International Ltd.	USD	4.500%	14/11/2022	4,979,365	0.38
Israel						
2,260,000 300,000		USD USD	3.800% 4.500%	13/05/2060 03/04/2120	2,489,452 370,875	0.19 0.03
,					2,860,327	0.22
Italy					2,000,021	0.22
	Intesa Sanpaolo SpA <sup>(d)</sup>	EUR	7.750%	Perp.	1,363,030	0.11
1,100,000	Nexi SpA	EUR	2.125%	30/04/2029	1,327,532	0.10
					2,690,562	0.21
Japan	Jacob Transport Dilla Contra 000	IDY.	(0.4700/)	19/07/2021	04 570 000	7.00
10,071,500,000 14,061,700,000		JPY JPY	(0.176%) (0.131%)	10/08/2021	91,576,902 127,859,783	7.02 9.81
	SoftBank Group Corp.	USD	5.125%	19/09/2027	457,950	0.03
					219,894,635	16.86
Jersey	Colour Pipeline Access Pides Ltd	USD	2.625%	24/02/2026	205 500	0.00
300,000 3,290,000	, .	USD	2.940%	31/03/2036 30/09/2040	295,500 3,265,325	0.02 0.25
520,000	Galaxy Pipeline Assets Bidco Ltd.	USD	3.250%	30/09/2040	512,200	0.04
					4,073,025	0.31
Luxembourg	(0)					
	Altice Financing S.A. 144A <sup>(c)</sup> ARD Finance S.A.	USD EUR	7.500% 5.000%	15/05/2026 30/06/2027	1,556,250 909,464	0.12 0.07
	ARD Finance S.A. 144A <sup>(c)</sup>	USD	6.500%	30/06/2027	3,044,100	0.23
4,540,000	Gazprom PJSC Via Gaz Capital S.A.	USD	5.150%	11/02/2026	5,086,253	0.39
					10,596,067	0.81
Mexico			4.0500/	0.4.4.0.00.00	400.000	2.22
290,000	Mexico City Airport Trust Mexico City Airport Trust	USD USD	4.250% 5.500%	31/10/2026 31/10/2046	430,032 288,287	0.03 0.02
2,018,000		USD	5.500%	31/07/2047	2,006,497	0.15
	Mexico City Airport Trust 144A <sup>(c)</sup>	USD	3.875%	30/04/2028	758,500	0.06
200,000		USD	5.500%	31/10/2046	198,818	0.02
	Mexico City Airport Trust 144A <sup>(c)</sup> Mexico Government International Bond	USD USD	5.500% 2.659%	31/07/2047 24/05/2031	248,575 1,806,172	0.02 0.14
2,000,000		USD	3.771%	24/05/2061	1,831,275	0.14
460,000		USD	3.750%	19/04/2071	411,342	0.03
					7,979,498	0.61
Netherlands	40			_		
	ABN AMRO Bank NV <sup>(d)</sup>	EUR	4.375%	Perp.	1,436,924	0.11
	AerCap Holdings NV <sup>(d)</sup> Lukoil Securities BV	USD USD	5.875% 3.875%	10/10/2079 06/05/2030	1,443,862 2,035,547	0.11 0.16
	Nouryon Holding BV 144A <sup>(c)</sup>	USD	8.000%	01/10/2026	2,538,000	0.19
990,000		USD	5.250%	01/11/2024	1,027,125	0.08
	Prosus NV	USD	3.680%	21/01/2030	891,240	0.07
	Prosus NV	USD	4.027%	03/08/2050	576,450	0.04
	Prosus NV	USD	3.832%	08/02/2051	184,312	0.01
	Telefonica Europe BV <sup>(d)</sup>	EUR	2.376%	Perp.	1,174,165	0.09
1,100,000 730,000	Trivium Packaging Finance BV 144A <sup>(c)</sup> Trivium Packaging Finance BV 144A <sup>(c)</sup>	USD USD	5.500% 8.500%	15/08/2026	1,149,500	0.09 0.06
	Ziggo Bond Co., BV	EUR	3.375%	15/08/2027 28/02/2030	788,400 1,389,267	0.06
	Ziggo Bond Co., BV 144A <sup>(c)</sup>	USD	5.125%	28/02/2030	484,500	0.04
•					15,119,292	1.16
Qatar						
580,000	Qatar Government International Bond	USD	3.750%	16/04/2030	659,280	0.05

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					<u> </u>
Qatar – (Continue	·					
	Qatar Government International Bond	USD	4.625%	02/06/2046	990,701	0.07
630,000	Qatar Government International Bond	USD	4.400%	16/04/2050	750,881	0.06
					2,400,862	0.18
Romania						
, ,	Romanian Government International Bond Romanian Government International Bond	EUR USD	3.624% 3.000%	26/05/2030 14/02/2031	2,450,967 575,651	0.19 0.05
	Romanian Government International Bond	EUR	2.000%	28/01/2032	354,196	0.03
	Romanian Government International Bond	EUR	3.375%	28/01/2050	695,326	0.05
2,590,000	Romanian Government International Bond	USD	4.000%	14/02/2051	2,656,246	0.20
					6,732,386	0.52
Spain				_		
	Banco Santander S.A. (d) CaixaBank S.A. (d)	EUR EUR	4.375% 5.875%	Perp. Perp.	1,259,129 1,397,511	0.09 0.11
1,000,000	Calxabatik S.A.	LOIX	3.07376	reip.		
					2,656,640	0.20
Supranationals 1,340,000	African Export-Import Bank	USD	2.634%	17/05/2026	1,357,380	0.10
1,190,000	African Export-Import Bank	USD	3.798%	17/05/2031	1,206,517	0.09
200,000	African Export-Import Bank 144A <sup>(c)</sup>	USD	2.634%	17/05/2026	202,594	0.02
					2,766,491	0.21
Switzerland 3 230 000	Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	5.250%	Perp.	3,364,641	0.26
Turkey	Crodit Guisso Group / G 144/		0.20070	1 огр.	0,004,041	
-	Turkey Government International Bond	USD	5.250%	13/03/2030	690,759	0.05
250,000	Turkey Government International Bond	USD	5.950%	15/01/2031	241,875	0.02
460,000		USD	5.875%	26/06/2031	442,175	0.03
760,000	Turkey Government International Bond	USD	5.750%	11/05/2047	637,260	0.05
	Turkiye Vakiflar Bankasi TAO Turkiye Vakiflar Bankasi TAO	USD USD	8.125% 5.250%	28/03/2024 05/02/2025	216,351 1,907,651	0.02 0.15
	·				4,136,071	0.32
Ukraine						
	Ukraine Government International Bond	USD	7.750%	01/09/2024	286,896	0.02
	Ukraine Government International Bond	EUR	4.375%	27/01/2030	2,358,389	0.18
410,000	Ukraine Government International Bond	USD	7.253%	15/03/2033	431,969	0.04
					3,077,254	0.24
United Arab Emira 2.190.000	ates Abu Dhabi Government International Bond	USD	3.875%	16/04/2050	2,467,221	0.19
	DP World Plc. 144A <sup>(c)</sup>	USD	6.850%	02/07/2037	200,648	0.01
					2,667,869	0.20
United Kingdom						
430,000	Gazprom PJSC Via Gaz Finance Plc.	USD	3.250%	25/02/2030	428,231	0.03
	Natwest Group Plc. (d)	USD	4.269%	22/03/2025	3,518,314	0.27
	Vedanta Resources Finance II Plc. Vedanta Resources Ltd.	USD USD	8.950% 6.125%	11/03/2025 09/08/2024	377,644	0.03 0.01
	Virgin Media Secured Finance Plc. 144A <sup>(c)</sup>	USD	5.500%	15/05/2029	172,047 3,312,519	0.01
-,,					7,808,755	0.60
United States					7,000,733	
	Air Lease Corp.	USD	2.875%	15/01/2026	2,093,180	0.16
	Air Lease Corp.	USD	3.750%	01/06/2026	2,439,247	0.19
	American Axle & Manufacturing, Inc.	USD	6.250%	15/03/2026	741,742	0.06
	Apache Corp.	USD	4.625%	15/11/2025	727,813	0.06
	B&G Foods, Inc. B&G Foods, Inc.	USD	5.250% 5.250%	01/04/2025	3,387,311	0.26
	Boeing Co.	USD USD	5.250% 5.150%	15/09/2027 01/05/2030	766,238 3,137,427	0.06 0.24
	Boeing Co.	USD	3.750%	01/02/2050	1,329,925	0.24
	Chemours Co.	USD	7.000%	15/05/2025	787,950	0.06
	Chemours Co.	USD	5.375%	15/05/2027	925,538	0.07
	Citigroup Global Markets Holdings, Inc. (d)	USD	3.937%	20/09/2023	4,095,504	0.31
	- ·					
1,300,000	Encompass Health Corp.	USD	4.500%	01/02/2028	1,345,500	0.10
1,300,000 1,986,000	Encompass Health Corp. Ford Motor Co. Ford Motor Co.	USD USD USD	4.500% 8.500% 9.000%	01/02/2028 21/04/2023 22/04/2025	1,345,500 2,218,120 2,584,500	0.10 0.17 0.20

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equity
Bonds – (Conti	nued)					
United States - (C	Continued)					
686,000	Ford Motor Credit Co., LLC	USD	3.813%	12/10/2021	692,906	0.05
3,020,000	Genesis Energy LP Via Genesis Energy Finance Corp.	USD	7.750%	01/02/2028	3,035,100	0.23
3,315,000	Global Partners LP Via GLP Finance Corp.	USD	7.000%	01/08/2027	3,530,475	0.27
2,140,000	Lumen Technologies, Inc.—Series T	USD	5.800%	15/03/2022	2,212,225	0.17
2,755,000	MPT Operating Partnership LP Via MPT Finance Corp.	USD	4.625%	01/08/2029	2,939,971	0.23
975,000	Navient Corp.	USD	5.000%	15/03/2027	992,062	0.0
1,700,000	Occidental Petroleum Corp.	USD	8.000%	15/07/2025	1,997,500	0.15
1,350,000	Occidental Petroleum Corp.	USD	6.625%	01/09/2030	1,545,750	0.13
2,170,000	Penske Automotive Group, Inc.	USD	3.500%	01/09/2025	2,240,525	0.1
1,650,000	Starwood Property Trust, Inc.	USD	5.000%	15/12/2021	1,662,610	0.13
3,250,000	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	3,530,410	0.2
380,000	TransDigm, Inc.	USD	5.500%	15/11/2027	394,250	0.0
1,335,000	United Rentals North America, Inc.	USD	3.875%	15/02/2031	1,341,675	0.10
	United States Treasury Note/Bond	USD	0.750%	31/05/2026	83,819,481	6.43
	,				136,514,935	10.4
TOTAL BONDS					100,014,000	10.47
(cost USD 471,35	5,178)				475,769,070	36.49
						% o
Holdings	Security Description				Market Value USD	Shareholders Equity
Mutual Funds –	9.52%					
Ireland		(a)(f)				
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class)	(e)(i)			124,139,139	9.52
TOTAL MUTUAL (cost USD 124,13					124,139,139	9.52
TOTAL TRANSFE	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING					
(cost USD 595,49	4,317)				599,908,209	46.01
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equity
Bonds – 21.49% Bermuda	curities dealt in another regulated market					
	IHS Markit Ltd. 144A <sup>(c)</sup>	USD	4.000%	01/03/2026	1,665,690	0.13
Brazil						
620,000	IHS Markit Ltd. 144A <sup>(c)</sup> BRF S.A.	USD	4.000% 4.875%	01/03/2026 24/01/2030	1,665,690 646,553	0.13
620,000 Canada	BRF S.A.	USD	4.875%	24/01/2030	646,553	0.08
620,000 Canada 1,423,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup>	USD	4.875% 7.000%	24/01/2030 15/03/2024	646,553	0.09
620,000 <b>Canada</b> 1,423,000 1,300,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup>	USD USD USD	4.875% 7.000% 5.250%	24/01/2030 15/03/2024 30/01/2030	646,553 1,449,681 1,200,875	0.0s 0.1 0.0s
620,000 Canada 1,423,000 1,300,000 2,405,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup>	USD USD USD USD	4.875% 7.000% 5.250% 7.250%	24/01/2030 15/03/2024 30/01/2030 01/04/2023	646,553 1,449,681 1,200,875 2,450,094	0.09 0.11 0.09 0.11
620,000 Canada 1,423,000 1,300,000 2,405,000 2,618,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup>	USD USD USD USD USD	4.875% 7.000% 5.250% 7.250% 8.500%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027	1,449,681 1,200,875 2,450,094 2,866,710	0.03 0.11 0.09 0.11 0.22
620,000 Canada 1,423,000 1,300,000 2,405,000 2,618,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup>	USD USD USD USD	4.875% 7.000% 5.250% 7.250%	24/01/2030 15/03/2024 30/01/2030 01/04/2023	646,553 1,449,681 1,200,875 2,450,094	0.03 0.11 0.09 0.11 0.22
620,000 Canada 1,423,000 1,300,000 2,405,000 2,618,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup>	USD USD USD USD USD	4.875% 7.000% 5.250% 7.250% 8.500%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027	1,449,681 1,200,875 2,450,094 2,866,710	
620,000  Canada 1,423,000 1,300,000 2,405,000 2,618,000 620,000  Cayman Islands	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup>	USD USD USD USD USD USD	4.875% 7.000% 5.250% 7.250% 8.500% 7.125%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 01/02/2027	646,553 1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410	0.00 0.11 0.00 0.11 0.22 0.00 0.66
620,000  Canada 1,423,000 1,300,000 2,405,000 2,618,000 620,000  Cayman Islands 4,775,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 01/02/2027	646,553 1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410	0.08 0.11 0.09 0.11 0.22 0.08
620,000  Canada 1,423,000 1,300,000 2,405,000 2,618,000 620,000  Cayman Islands 4,775,000 3,812,039	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 01/02/2027 15/02/2027	646,553 1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410 4,899,437 3,826,334	0.09 0.11 0.09 0.11 0.22 0.09 0.66
620,000  Canada 1,423,000 1,300,000 2,405,000 620,000  Cayman Islands 4,775,000 3,812,039	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 01/02/2027	646,553 1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410	0.08 0.11 0.09 0.11 0.22 0.09 0.66 0.38 0.28
620,000  Canada 1,423,000 1,300,000 2,405,000 2,618,000 620,000  Cayman Islands 4,775,000 3,812,039 570,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 01/02/2027 15/02/2027	646,553 1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410 4,899,437 3,826,334	0.09 0.11 0.09 0.11 0.22 0.09 0.66
620,000  Canada 1,423,000 1,300,000 2,405,000 2,618,000 620,000  Cayman Islands 4,775,000 3,812,039 570,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 01/02/2027 15/02/2027	646,553 1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410 4,899,437 3,826,334 570,353	0.08 0.11 0.09 0.11 0.22 0.09 0.66 0.38 0.28
620,000  Canada 1,423,000 1,300,000 2,405,000 2,618,000 620,000  Cayman Islands 4,775,000 3,812,039 570,000  France 655,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup> iQIYI, Inc.	USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500% 3.750%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 01/02/2027 15/02/2027 15/09/2024 01/12/2023	646,553 1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410 4,899,437 3,826,334 570,353 9,296,124	0.09 0.11 0.09 0.11 0.22 0.09 0.60 0.33 0.22 0.09
620,000  Canada 1,423,000 1,300,000 2,405,000 2,618,000 620,000  Cayman Islands 4,775,000 3,812,039 570,000  France 655,000  Luxembourg	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup> iQIYI, Inc.	USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500% 3.750%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 01/02/2027 15/02/2027 15/09/2024 01/12/2023	646,553 1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410 4,899,437 3,826,334 570,353 9,296,124	0.09 0.11 0.09 0.11 0.22 0.09 0.60 0.33 0.22 0.09
620,000  Canada 1,423,000 1,300,000 2,405,000 2,618,000 620,000  Cayman Islands 4,775,000 3,812,039 570,000  France 655,000  Luxembourg 1,800,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup> iQIYI, Inc.  Constellium S.E. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500% 3.750%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 01/02/2027 15/02/2027 15/09/2024 01/12/2023	646,553 1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410 4,899,437 3,826,334 570,353 9,296,124	0.09 0.11 0.09 0.11 0.22 0.09 0.60 0.33 0.29 0.09
620,000  Canada 1,423,000 1,300,000 2,405,000 2,618,000 620,000  Cayman Islands 4,775,000 3,812,039 570,000  France 655,000  Luxembourg 1,800,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup> iQIYI, Inc.  Constellium S.E. 144A <sup>(c)</sup> Altice Financing S.A. 144A <sup>(c)</sup> Altice France Holding S.A. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500% 3.750%  5.625%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 01/02/2027 15/02/2027 15/09/2024 01/12/2023 15/06/2028	646,553 1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410 4,899,437 3,826,334 570,353 9,296,124 695,938 1,791,000 2,673,812	0.0 0.1 0.0 0.1: 0.2 0.0 0.6 0.3 0.2: 0.0 0.7
620,000  Canada 1,423,000 1,300,000 2,405,000 620,000  Cayman Islands 4,775,000 3,812,039 570,000  France 655,000  Luxembourg 1,800,000 2,390,000 3,050,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup> iQlYI, Inc.  Constellium S.E. 144A <sup>(c)</sup> Altice Financing S.A. 144A <sup>(c)</sup> Altice France Holding S.A. 144A <sup>(c)</sup> Camelot Finance S.A. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500% 3.750%  5.625%  5.000% 10.500% 4.500%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 15/02/2027 15/09/2024 01/12/2023 15/06/2028 15/01/2028 15/05/2027 01/11/2026	646,553 1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410 4,899,437 3,826,334 570,353 9,296,124 695,938 1,791,000 2,673,812 3,179,625	0.0 0.1 0.0 0.1 0.2 0.0 0.6 0.3 0.2 0.0 0.7
620,000  Canada 1,423,000 1,300,000 2,405,000 2,618,000 620,000  Cayman Islands 4,775,000 3,812,039 570,000  France 655,000 Luxembourg 1,800,000 2,390,000 3,050,000 3,700,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup> iQIYI, Inc.  Constellium S.E. 144A <sup>(c)</sup> Altice Financing S.A. 144A <sup>(c)</sup> Camelot Finance S.A. 144A <sup>(c)</sup> Intelsat Jackson Holdings S.A. 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500% 3.750%  5.625%  5.000% 4.500% 8.000%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 15/02/2027 15/09/2024 01/12/2023 15/06/2028 15/05/2027 01/11/2026 15/02/2024	1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410 4,899,437 3,826,334 570,353 9,296,124 695,938 1,791,000 2,673,812 3,179,625 3,834,125	0.0 0.1 0.0 0.1 0.2 0.0 0.6 0.3 0.2 0.0 0.7 0.0
620,000  Canada 1,423,000 1,300,000 2,405,000 2,618,000 620,000  Cayman Islands 4,775,000 3,812,039 570,000  France 655,000  Luxembourg 1,800,000 2,390,000 3,700,000 200,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup> iQIYI, Inc.  Constellium S.E. 144A <sup>(c)</sup> Altice Financing S.A. 144A <sup>(c)</sup> Altice France Holding S.A. 144A <sup>(c)</sup> Intelsat Jackson Holdings S.A. 144A <sup>(c)</sup> Millicom International Cellular S.A.	USD USD USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500% 3.750%  5.625%  5.000% 4.500% 4.500% 4.500% 4.500%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 01/02/2027 15/02/2027 15/06/2028 15/06/2028 15/05/2027 01/11/2026 15/02/2024 27/04/2031	646,553  1,449,681 1,200,875 2,450,094 2,866,710 668,050  8,635,410  4,899,437 3,826,334 570,353  9,296,124  695,938  1,791,000 2,673,812 3,179,625 3,834,125 208,692	0.0 0.1 0.2 0.0 0.6 0.3 0.2 0.0 0.7 0.0
620,000  Canada 1,423,000 1,300,000 2,405,000 2,618,000 620,000  Cayman Islands 4,775,000 3,812,039 570,000  France 655,000  Luxembourg 1,800,000 2,390,000 3,700,000 200,000 2,650,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup> iQIYI, Inc.  Constellium S.E. 144A <sup>(c)</sup> Altice Financing S.A. 144A <sup>(c)</sup> Altice France Holding S.A. 144A <sup>(c)</sup> Intelsat Jackson Holdings S.A. 144A <sup>(c)</sup> Millicom International Cellular S.A. Nielsen Co. Luxembourg SARL 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500% 3.750%  5.625%  5.000% 4.500% 8.000% 4.500% 5.000% 5.000%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 01/02/2027 15/02/2027 15/09/2024 01/12/2023 15/06/2028 15/05/2027 01/11/2026 15/02/2024 27/04/2031 01/02/2025	1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410 4,899,437 3,826,334 570,353 9,296,124 695,938 1,791,000 2,673,812 3,179,625 3,834,125 208,692 2,718,316	0.0 0.1 0.0 0.1; 0.2 0.0 0.6 0.3 0.2 0.0 0.7 0.0 0.1; 0.2 0.2 0.2 0.2 0.2 0.2 0.2 0.2
620,000  Canada 1,423,000 1,300,000 2,405,000 620,000  Cayman Islands 4,775,000 3,812,039 570,000  France 655,000  Luxembourg 1,800,000 2,390,000 3,050,000 3,700,000 200,000 2,650,000 2,240,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup> iQIYI, Inc.  Constellium S.E. 144A <sup>(c)</sup> Altice Financing S.A. 144A <sup>(c)</sup> Altice France Holding S.A. 144A <sup>(c)</sup> Camelot Finance S.A. 144A <sup>(c)</sup> Intelsat Jackson Holdings S.A. 144A <sup>(c)</sup> Millicom International Cellular S.A. Nielsen Co. Luxembourg SARL 144A <sup>(c)</sup> Telecom Italia Capital S.A.	USD USD USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500% 3.750%  5.625%  5.000% 4.500% 4.500% 5.000% 7.200%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 15/02/2027 15/09/2024 01/12/2023 15/06/2028 15/01/2028 15/05/2027 01/11/2026 15/02/2024 27/04/2031 01/02/2025 18/07/2036	1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410 4,899,437 3,826,334 570,353 9,296,124 695,938 1,791,000 2,673,812 3,179,625 3,834,125 208,692 2,718,316 2,772,000	0.0 0.1 0.0 0.1: 0.2 0.0 0.6 0.3 0.2 0.0 0.7 0.0 0.1 0.2 0.2 0.0 0.7 0.0 0.1 0.2 0.2 0.2 0.2 0.2 0.2 0.2 0.2 0.2 0.2
620,000  Canada 1,423,000 1,300,000 2,405,000 620,000  Cayman Islands 4,775,000 3,812,039 570,000  France 655,000  Luxembourg 1,800,000 2,390,000 3,050,000 3,700,000 200,000 2,650,000 2,240,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup> iQIYI, Inc.  Constellium S.E. 144A <sup>(c)</sup> Altice Financing S.A. 144A <sup>(c)</sup> Altice France Holding S.A. 144A <sup>(c)</sup> Intelsat Jackson Holdings S.A. 144A <sup>(c)</sup> Millicom International Cellular S.A. Nielsen Co. Luxembourg SARL 144A <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500% 3.750%  5.625%  5.000% 4.500% 8.000% 4.500% 5.000% 5.000%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 01/02/2027 15/02/2027 15/09/2024 01/12/2023 15/06/2028 15/05/2027 01/11/2026 15/02/2024 27/04/2031 01/02/2025	1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410 4,899,437 3,826,334 570,353 9,296,124 695,938 1,791,000 2,673,812 3,179,625 3,834,125 208,692 2,718,316	0.09 0.11 0.00 0.11 0.22 0.00 0.60 0.33 0.22 0.00 0.7
620,000  Canada 1,423,000 1,300,000 2,405,000 620,000  Cayman Islands 4,775,000 3,812,039 570,000  France 655,000  Luxembourg 1,800,000 2,390,000 3,050,000 3,700,000 200,000 2,650,000 2,240,000	BRF S.A.  Bausch Health Cos., Inc. 144A <sup>(c)</sup> Bausch Health Cos., Inc. 144A <sup>(c)</sup> First Quantum Minerals Ltd. 144A <sup>(c)</sup> GFL Environmental, Inc. 144A <sup>(c)</sup> MEG Energy Corp. 144A <sup>(c)</sup> Avolon Holdings Funding Ltd. 144A <sup>(c)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(c)</sup> iQIYI, Inc.  Constellium S.E. 144A <sup>(c)</sup> Altice Financing S.A. 144A <sup>(c)</sup> Altice France Holding S.A. 144A <sup>(c)</sup> Camelot Finance S.A. 144A <sup>(c)</sup> Intelsat Jackson Holdings S.A. 144A <sup>(c)</sup> Millicom International Cellular S.A. Nielsen Co. Luxembourg SARL 144A <sup>(c)</sup> Telecom Italia Capital S.A.	USD USD USD USD USD USD USD USD USD USD	4.875%  7.000% 5.250% 7.250% 8.500% 7.125%  3.250% 6.500% 3.750%  5.625%  5.000% 4.500% 4.500% 5.000% 7.200%	24/01/2030 15/03/2024 30/01/2030 01/04/2023 01/05/2027 15/02/2027 15/09/2024 01/12/2023 15/06/2028 15/01/2028 15/05/2027 01/11/2026 15/02/2024 27/04/2031 01/02/2025 18/07/2036	1,449,681 1,200,875 2,450,094 2,866,710 668,050 8,635,410 4,899,437 3,826,334 570,353 9,296,124 695,938 1,791,000 2,673,812 3,179,625 3,834,125 208,692 2,718,316 2,772,000	0.0 0.1 0.0 0.1 0.2 0.0 0.6 0.3 0.2 0.0 0.7 0.0 0.1 0.2 0.0 0.7 0.0 0.1 0.2 0.2 0.2 0.2 0.2 0.2 0.2 0.2 0.2 0.2

Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (	(Contin	ued)					
Mexico 20	00 000	Cemex SAB de CV	USD	7.375%	05/06/2027	226,525	0.02
		Cemex SAB de CV	USD	5.200%	17/09/2030	501,767	0.04
	,,,,,,,					728,292	0.06
Netherland	ds					. 20,202	
		Alcoa Nederland Holding BV 144A <sup>(c)</sup>	USD	5.500%	15/12/2027	1,857,488	0.14
20	00,000	Greenko Dutch BV	USD	3.850%	29/03/2026	204,733	0.02
						2,062,221	0.16
Supranatio							
		Broadcom Corp. Via Broadcom Cayman Finance Ltd. Clarios Global LP Via Clarios US Finance Co. 144A <sup>(c)</sup>	USD USD	3.875% 8.500%	15/01/2027 15/05/2027	2,065,124	0.16 0.19
		Digicel International Finance Ltd. Via Digicel InternationalHoldings Ltd.	030	6.500%	13/03/2027	2,499,219	0.19
1,7	00,700	144A <sup>(c)</sup>	USD	8.750%	25/05/2024	1,827,577	0.14
93	30,769	Digicel International Finance Ltd. Via Digicel InternationalHoldings Ltd.					
70	nn 886	144A <sup>(c)</sup> Digicel International Finance Ltd. Via Digicel InternationalHoldings Ltd.	USD	13.000%	31/12/2025	946,068	0.07
70	00,000	144A <sup>(c)</sup>	USD	8.000%	31/12/2026	691,906	0.06
1,99	95,000	Titan Acquisition Ltd. Via Titan Co-Borrower LLC 144A <sup>(c)</sup>	USD	7.750%	15/04/2026	2,072,439	0.16
						10,102,333	0.78
Switzerlan		0 11 0 i 0 10 11 1 (CVd)			04/04/000	0.0== ===	
		Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	4.194%	01/04/2031	3,277,538	0.25
United Kin	-	eG Global Finance Plc. 144A <sup>(c)</sup>	USD	6.750%	07/02/2025	1,816,773	0.14
	eG Global Finance Plc. 144A <sup>(c)</sup>	USD	8.500%	30/10/2025	1,505,206	0.14	
						3,321,979	0.25
United Sta	ites						
		Acrisure LLC Via Acrisure Finance, Inc. 144A <sup>(c)</sup>	USD	7.000%	15/11/2025	3,031,888	0.23
77	75,000	Albertsons Cos., Inc. Via Safeway, Inc. Via New Albertsons LP Via	HOD	7.5000/	45/00/0000	050 400	0.07
7	52 000	Albertsons LLC 144A <sup>(c)</sup> Albertsons Cos., Inc. Via Safeway, Inc. Via New Albertsons LP Via	USD	7.500%	15/03/2026	853,469	0.07
	02,000	Albertsons LLC 144A <sup>(c)</sup>	USD	4.875%	15/02/2030	784,900	0.06
1,23	35,000	Albertsons Cos., Inc.Via Safeway, Inc. Via New Albertsons LP Via Albertsons	1100	4.0050/	45/04/0007	4 004 400	0.40
1.60	9E 000	LLC 144A <sup>(c)</sup> Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup>	USD USD	4.625% 6.625%	15/01/2027	1,284,400	0.10 0.14
		Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(c)</sup>	USD	9.750%	15/07/2026 15/07/2027	1,794,525 1,848,781	0.14
		Bausch Health Americas, Inc. 144A <sup>(c)</sup>	USD	9.250%	01/04/2026	820,119	0.06
		Berry Global, Inc. 144A <sup>(c)</sup>	USD	4.500%	15/02/2026	1,530,742	0.12
		Booz Allen Hamilton, Inc. 144A <sup>(c)</sup>	USD	3.875%	01/09/2028	1,671,315	0.13
		Buckeye Partners LP	USD	4.350%	15/10/2024	1,272,013	0.10
		Buckeye Partners LP	USD	3.950%	01/12/2026	2,580,380	0.20
28	85,000	Calpine Corp. 144A <sup>(c)</sup>	USD	4.500%	15/02/2028	289,275	0.02
2,36	60,000	Calpine Corp. 144A <sup>(c)</sup>	USD	4.625%	01/02/2029	2,306,900	0.18
1,36	62,000	Castle US Holding Corp. 144A <sup>(c)</sup>	USD	9.500%	15/02/2028	1,409,670	0.11
		CCO Holdings LLC Via CCO Holdings Capital Corp. 144A <sup>(c)</sup>	USD	4.250%	01/02/2031	2,915,000	0.22
2,12	24,000	Change Healthcare Holdings LLC Via Change Healthcare Finance, Inc. 144A <sup>(c)</sup>	USD	5.750%	01/03/2025	2,161,209	0.17
8,30	00,000	Charter Communications Operating LLC Via Charter Communications					
6.00	00.000	Operating Capital Charter Communications Operating LLC Via Charter Communications	USD	4.908%	23/07/2025	9,439,092	0.72
-,	,	Operating Capital	USD	3.750%	15/02/2028	6,531,780	0.50
2,30	00,000	Cheniere Energy Partners LP	USD	4.500%	01/10/2029	2,436,562	0.19
		CHS via Community Health Systems, Inc. 144A <sup>(c)</sup>	USD	8.000%	15/03/2026	779,375	0.06
2,30	00,000	CIT Bank NA <sup>(d)</sup>	USD	2.969%	27/09/2025	2,430,134	0.19
		Cleveland-Cliffs, Inc.	USD	5.875%	01/06/2027	950,250	0.07
		Continental Resources, Inc. 144A <sup>(c)</sup>	USD	5.750%	15/01/2031	4,341,625	0.33
		Core & Main Holdings LP 144A <sup>(c)</sup>	USD	8.625%	15/09/2024	2,203,750	0.17
		CSC Holdings LLC 144A <sup>(c)</sup>	USD	5.750%	15/01/2030	2,723,500	0.21
		CSC Holdings LLC 144A <sup>(c)</sup>	USD	3.375%	15/02/2031	838,304	0.06
		Cumulus Media New Holdings, Inc. 144A <sup>(c)</sup>	USD	6.750%	01/07/2026	2,249,437	0.17
		DaVita, Inc. 144A <sup>(c)</sup>	USD	3.750%	15/02/2031	2,898,169	0.22
		Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD	5.850%	15/07/2025	3,401,439	0.26
		Dell International LLC Via EMC Corp. 144A <sup>(c)</sup>	USD	6.020%	15/06/2026	9,181,018	0.70
		Diamond Sports Group LLC Via Diamond Sports Finance Co. 144A <sup>(c)</sup>	USD	5.375%	15/08/2026	729,925	0.06
		Diamond Sports Group LLC Via Diamond Sports Finance Co. 144A <sup>(c)</sup>	USD	6.625%	15/08/2027	1,635,875	0.13
		DISH DBS Corp.	USD	5.875%	15/07/2022	1,927,469	0.15
		DISH DBS Corp.	USD	5.875%	15/11/2024	770,313	0.06
	OO ()()()	DISH DBS Corp.	USD	7.750%	01/07/2026	796,250	0.06

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contin				•		
United States – (C	Continued)					
	DISH DBS Corp.	USD	7.375%	01/07/2028	1,154,953	0.09
	Envision Healthcare Corp. 144A <sup>(c)</sup>	USD	8.750%	15/10/2026	1,781,813	0.14
	Flex Acquisition Co., Inc. 144A <sup>(c)</sup>	USD	6.875%	15/01/2025	1,566,936	0.12
	Flex Acquisition Co., Inc. 144A <sup>(c)</sup>	USD	7.875%	15/07/2026	776,018	0.06
3,310,000	Freedom Mortgage Corp. 144A <sup>(c)</sup>	USD	7.625%	01/05/2026	3,450,675	0.26
670,000	Griffon Corp.	USD	5.750%	01/03/2028	711,038	0.05
782,000	Group 1 Automotive, Inc. 144A <sup>(c)</sup>	USD	4.000%	15/08/2028	787,865	0.06
	GrubHub Holdings, Inc. 144A <sup>(c)</sup>	USD	5.500%	01/07/2027	3,323,250	0.25
1,525,000	GTCR AP Finance, Inc. 144A <sup>(c)</sup>	USD	8.000%	15/05/2027	1,631,750	0.13
2,575,000	Herc Holdings, Inc. 144A <sup>(c)</sup>	USD	5.500%	15/07/2027	2,716,625	0.21
1,827,000	Hilton Domestic Operating Co., Inc.	USD	4.875%	15/01/2030	1,945,755	0.15
140,000	Hilton Domestic Operating Co., Inc. 144A <sup>(c)</sup>	USD	5.375%	01/05/2025	147,700	0.01
2,485,000	Icahn Enterprises LP Via Icahn Enterprises Finance Corp.	USD	4.750%	15/09/2024	2,596,825	0.20
665,000	iHeartCommunications, Inc.	USD	8.375%	01/05/2027	714,875	0.05
1,450,000	iHeartCommunications, Inc. 144A <sup>(c)</sup>	USD	5.250%	15/08/2027	1,504,375	0.12
1,270,000	Ingevity Corp. 144A <sup>(c)</sup>	USD	3.875%	01/11/2028	1,260,475	0.10
1,449,000	IRB Holding Corp. 144A <sup>(c)</sup>	USD	7.000%	15/06/2025	1,568,543	0.12
3,180,000	Iron Mountain, Inc. 144A <sup>(c)</sup>	USD	5.250%	15/07/2030	3,319,125	0.25
1,539,000	KBR, Inc. 144A <sup>(c)</sup>	USD	4.750%	30/09/2028	1,544,771	0.12
926,000	Kraft Heinz Foods Co.	USD	4.375%	01/06/2046	995,241	0.08
700,000	LABL Escrow Issuer LLC 144A <sup>(c)</sup>	USD	6.750%	15/07/2026	752,500	0.06
720,000	LABL Escrow Issuer LLC 144A <sup>(c)</sup>	USD	10.500%	15/07/2027	790,200	0.06
1,800,000	Lamb Weston Holdings, Inc. 144A <sup>(c)</sup>	USD	4.875%	15/05/2028	1,984,500	0.15
1,150,000	LCM Investments Holdings II LLC 144A <sup>(c)</sup>	USD	4.875%	01/05/2029	1,181,625	0.09
	Live Nation Entertainment, Inc. 144A <sup>(c)</sup>	USD	6.500%	15/05/2027	1,823,250	0.14
	Lumen Technologies, Inc. 144A <sup>(c)</sup>	USD	5.125%	15/12/2026	747,900	0.06
	Manitowoc Co., Inc. 144A <sup>(c)</sup>	USD	9.000%	01/04/2026	949,388	0.07
	Match Group Holdings II LLC 144A <sup>(c)</sup>	USD	4.625%	01/06/2028	3,139,012	0.24
	Mattel, Inc. 144A <sup>(c)</sup>	USD	5.875%	15/12/2027	1,940,362	0.15
	Mauser Packaging Solutions Holding Co. 144A <sup>(c)</sup>	USD	7.250%	15/04/2025	2,857,487	0.22
	Mercer International, Inc.	USD	5.500%	15/01/2026	1,515,823	0.12
	Molina Healthcare, Inc. 144A <sup>(c)</sup>	USD	3.875%	15/11/2030	1,180,988	0.09
	Navient Corp.	USD	6.750%	25/06/2025	1,210,000	0.09
	Navient Corp.	USD	5.625%	01/08/2033	2,080,125	0.16
	Netflix, Inc.	USD	5.500%	15/02/2022	3,549,650	0.27
	Nexstar Broadcasting, Inc. 144A <sup>(c)</sup>	USD	5.625%	15/07/2027	1,639,125	0.13
	Outfront Media Capital LLC Via Outfront Media Capital Corp. 144A <sup>(c)</sup>	USD	5.000%	15/08/2027	2,137,275	0.16
	Par Pharmaceutical, Inc. 144A <sup>(c)</sup>	USD	7.500%	01/04/2027	759,900	0.06
	Performance Food Group, Inc. 144A <sup>(c)</sup>	USD	5.500%	15/10/2027	1,837,500	0.14
	Prime Security Services Borrower LLC 144A <sup>(c)</sup>	USD	6.250%	15/01/2028	1,587,690	0.14
	PTC, Inc. 144A <sup>(c)</sup>	USD	3.625%	15/02/2025	867,210	0.07
	Quicken Loans LLC Via Quicken Loans Co-Issuer, Inc. 144A <sup>(c)</sup>	USD	3.875%	01/03/2031	1,598,008	0.12
	Sabre GLBL, Inc. 144A <sup>(c)</sup>	USD	9.250%	15/04/2025	4,292,275	0.33
	Scripps Escrow II, Inc. 144A <sup>(c)</sup>	USD	5.375%	15/01/2031	825,000	0.06
	Scripps Escrow, Inc. 144A <sup>(c)</sup>	USD				0.18
	Sealed Air Corp. 144A <sup>(c)</sup>	USD	5.875%	15/07/2027	2,360,800	0.16
	Select Medical Corp. 144A <sup>(c)</sup>		4.000%	01/12/2027	583,000	0.04
		USD	6.250%	15/08/2026	1,485,750	
	Sensata Technologies, Inc. 144A <sup>(c)</sup>	USD	3.750%	15/02/2031	1,791,113	0.14
	Sirius XM Radio, Inc. 144A <sup>(c)</sup>	USD	4.625%	15/07/2024	1,483,531	0.11
	Six Flags Entertainment Corp. 144A <sup>(c)</sup>	USD	5.500%	15/04/2027	3,718,000	0.29
	Solera LLC Via Solera Finance, Inc. 144A <sup>(c)</sup>	USD	10.500%	01/03/2024	1,453,913	0.11
	Sprint Capital Corp.	USD	8.750%	15/03/2032	3,656,175	0.28
	Staples, Inc. 144A <sup>(c)</sup>	USD	7.500%	15/04/2026	745,388	0.06
	Staples, Inc. 144A <sup>(c)</sup>	USD	10.750%	15/04/2027	2,332,425	0.18
	State of Illinois	USD	5.100%	01/06/2033	9,710,422	0.74
	State of Illinois	USD	7.350%	01/07/2035	3,361,297	0.26
	Station Casinos LLC 144A <sup>(c)</sup>	USD	4.500%	15/02/2028	2,761,087	0.21
805,000	Summit Materials LLC Via Summit Materials Finance Corp. 144A <sup>(c)</sup>	USD	6.500%	15/03/2027	853,300	0.07
901,000	Summit Materials LLC Via Summit Materials Finance Corp. 144A <sup>(c)</sup>	USD	5.250%	15/01/2029	955,060	0.07
1,275,000	Talen Energy Supply LLC 144A <sup>(c)</sup>	USD	6.625%	15/01/2028	1,281,375	0.10
	Tenet Healthcare Corp. 144A <sup>(c)</sup>	USD	6.125%	01/10/2028	2,056,560	0.16
2,275,000	Terrier Media Buyer, Inc. 144A <sup>(c)</sup>	USD	8.875%	15/12/2027	2,451,312	0.19
	T-Mobile USA, Inc.	USD	2.875%	15/02/2031	3,080,596	0.24
	Twitter, Inc. 144A <sup>(c)</sup>	USD	3.875%	15/12/2027	2,489,800	0.19
	Uber Technologies, Inc. 144A <sup>(c)</sup>	USD	8.000%	01/11/2026	871,255	0.07
	USA Compression Partners LP Via USA Compression Finance Corp.	USD	6.875%	01/04/2026	879,900	0.07
	USI, Inc. 144A <sup>(c)</sup>	USD	6.875%	01/05/2025	2,553,125	0.20
	Verscend Escrow Corp. 144A <sup>(c)</sup>	USD	9.750%	15/08/2026	1,460,938	0.11
	VICI Properties LP Via VICI Note Co., Inc. 144A <sup>(c)</sup>	USD	3.500%	15/02/2025	926,385	0.07
	Waste Pro USA, Inc. 144A <sup>(c)</sup>	USD	5.500%	15/02/2026	3,315,000	0.25
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Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir	nued)					
United States – (C						
	Wolverine Escrow LLC 144A <sup>(c)</sup>	USD	8.500%	15/11/2024	699,930	0.05
708,000	Wolverine Escrow LLC 144A <sup>(c)</sup>	USD	9.000%	15/11/2026	700,920	0.05 ————— 16.69
Venezuela					217,582,611	10.09
	Petroleos de Venezuela S.A.	USD	6.000%	28/10/2022	4,731,265	0.36
TOTAL BONDS (cost USD 346,60	06,685)				280,198,361	21.49
	t Backed Obligations – 21.33%					
United States 3,117,784	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	4.906%	25/05/2028	3,237,575	0.25
950	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	2.419%	01/09/2033	1,002	0.00
1,412	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	2.375%	01/11/2034	1,491	0.00
1,108	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	2.375%	01/02/2035	1,170	0.00
25,455	7,0	USD	2.647%	01/06/2035	26,851	0.00
		USD	2.122%	01/05/2036	7,277	0.00
40,458	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup> Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	0.465%	15/10/2036	40,743	0.00
23,507	7,0	USD	0.515%	15/12/2036	23,678	0.00
77,784 19,341	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup> Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD USD	0.715% 0.965%	15/09/2037 15/06/2039	79,032 19,700	0.01 0.00
97,583		USD	0.485%	15/03/2041	98,330	0.00
1,429,456	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	5.885%	15/05/2041	250,386	0.01
4,677,188	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	5.885%	15/09/2043	870,979	0.07
5,229,876	, , , , , , , , , , , , , , , , , , ,	USD	5.485%	15/05/2045	844,783	0.06
2,009,741	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	5.985%	15/05/2045	414,341	0.03
4,629,166	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	5.899%	15/05/2046	863,445	0.07
32,252	, , , , , , , , , , , , , , , , , , ,	USD	5.000%	01/10/2048	35,476	0.00
2,574,827		USD	5.944%	25/10/2048	451,960	0.03
259,246		USD	5.000%	01/01/2049	285,079	0.02
485,857	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/03/2049	533,663	0.04
3,199,124	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000% 5.000%	01/05/2049 01/07/2049	3,509,404 917,359	0.27 0.07
3,304,121	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/10/2049	3,623,036	0.07
1,372,876		USD	5.000%	01/12/2049	1,505,386	0.12
18,176,987		USD	4.500%	25/06/2050	2,838,598	0.22
1,072,724	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/07/2050	176,104	0.01
9,821,816	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	25/07/2050	1,573,526	0.12
10,412,097	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(d)</sup>	USD	6.008%	25/07/2050	1,966,992	0.15
1,018,078		USD	3.000%	25/08/2050	140,766	0.01
10,358,223	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/08/2050	1,699,740	0.13
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	25/09/2050	977,793	0.07
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/09/2050	377,061	0.03
3,302,049	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(c)(d)</sup>	USD	1.806%	25/01/2050	3,320,564	0.25
1,286,578	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(c)(d)</sup> Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(c)(d)</sup>	USD USD	5.206% 3.842%	25/06/2050 25/08/2050	1,428,982 1,297,498	0.11 0.10
365,535	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(c)(d)</sup>	USD	3.256%	25/09/2050	369,192	0.03
		USD	4.810%	25/10/2050	1,635,810	0.13
415,000	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(c)(d)</sup>	USD	4.010%	25/11/2050	433,015	0.03
640,000	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(c)(d)</sup>	USD	3.010%	25/12/2050	642,760	0.05
5,079	Federal National Mortgage Association (FNMA)(d)	USD	1.917%	01/02/2033	5,309	0.00
29,823	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	2.352%	01/07/2033	31,165	0.00
13,969	Federal National Mortgage Association (FNMA)(d)	USD	3.732%	01/04/2034	14,752	0.00
18,539	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	2.365%	01/09/2034	19,471	0.00
26,101	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	2.540%	01/10/2034	27,560	0.00
1,138	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	2.176%	01/11/2034	1,197	0.00
149,957	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	2.607%	01/11/2034	158,520	0.01
1,267 736	Federal National Mortgage Association (FNMA) <sup>(d)</sup> Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD USD	1.835% 1.881%	01/02/2035 01/02/2035	1,328 771	0.00 0.00
1,128	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	2.322%	01/02/2035	1,193	0.00
2,660	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	2.047%	01/04/2035	2,799	0.00
1,624	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	2.223%	01/04/2035	1,718	0.00
5,665	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	1.842%	01/05/2035	5,920	0.00
8,563	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	1.662%	01/06/2035	8,900	0.00
3,921	Federal National Mortgage Association (FNMA)(d)	USD	2.748%	01/06/2035	4,147	0.00
7,776	Federal National Mortgage Association (FNMA)(d)	USD	2.596%	01/08/2035	8,202	0.00
8,744	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	2.265%	01/09/2035	9,167	0.00
69,166	Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	0.506%	25/06/2036	69,700	0.01
81,102	Federal National Mortgage Association (FNMA) <sup>(d)</sup> Federal National Mortgage Association (FNMA) <sup>(d)</sup>	USD	0.506%	25/08/2036	81,759	0.01
87,367		USD	0.506%	25/08/2036	88,102	0.01

Holdings	Security Description		Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)						
United States – (C		(4)					
	Federal National Mortgage Association (FNN		USD	0.456%	25/04/2037	125,396	0.01
	Federal National Mortgage Association (FNN Federal National Mortgage		USD	0.556%	25/08/2037	53,222	0.00
5,143	Federal National Mortgage Association (FNN Federal National Mortgage	,	USD USD	1.206% 4.500%	25/10/2039 01/12/2040	11,219 5,733	0.00 0.00
2,531,886	Federal National Mortgage Association (FNN	' ( B	USD	6.344%	25/10/2041	458,088	0.04
1,657,740	Federal National Mortgage Association (FNN		USD	5.844%	25/02/2042	318,974	0.02
4,145,258	Federal National Mortgage Association (FNM	лА) <sup>(d)</sup>	USD	6.564%	25/07/2042	760,253	0.06
	Federal National Mortgage Association (FNN		USD	4.500%	01/11/2043	11,846	0.00
4,368,547			USD	6.044%	25/02/2046	823,027	0.06
	Federal National Mortgage Association (FNN	' / B	USD USD	6.058% 6.044%	25/09/2047	149,387	0.01
652,484 539,373	Federal National Mortgage Association (FNN Federal National Mortgage		USD	6.058%	25/11/2047 25/01/2048	122,247 100,954	0.01 0.01
	Federal National Mortgage Association (FNN	*	USD	5.000%	01/07/2048	1,928,220	0.15
66,729	Federal National Mortgage Association (FNN	,	USD	5.000%	01/08/2048	73,336	0.01
12,600	Federal National Mortgage Association (FNM	,	USD	5.000%	01/09/2048	13,850	0.00
8,312	Federal National Mortgage Association (FNM	MA)	USD	5.000%	01/10/2048	9,134	0.00
	Federal National Mortgage Association (FNN	,	USD	5.000%	01/01/2049	7,015	0.00
1,151,392	Federal National Mortgage Association (FNN		USD	5.000%	01/03/2049	1,267,964	0.10
	Federal National Mortgage Association (FNM	,	USD	5.000%	01/04/2049	1,404,493	0.11
323,381	Federal National Mortgage Association (FNN	,	USD USD	5.000%	01/06/2049	356,783	0.03 0.01
90,052 4,089,839	Federal National Mortgage Association (FNN Federal National Mortg	,	USD	5.000% 4.000%	01/12/2049 25/06/2050	99,053 654,984	0.01
	Federal National Mortgage Association (FNN	,	USD	4.000%	25/07/2050	713,483	0.05
3,924,381	Federal National Mortgage Association (FNN	,	USD	5.000%	25/07/2050	707,526	0.05
	Federal National Mortgage Association (FNN	,	USD	2.000%	25/09/2050	1,238,407	0.09
2,138,495	Federal National Mortgage Association (FNN	лA)	USD	4.000%	25/09/2050	350,178	0.03
22,000,000	Federal National Mortgage Association (FNM		USD	4.500%	14/06/2051	23,749,687	1.82
	Federal National Mortgage Association (FNN		USD	5.000%	14/06/2051	23,096,719	1.77
5,946,145	Government National Mortgage Association		USD	6.151%	20/02/2040	1,141,551	0.09
1,440,060	Government National Mortgage Association		USD	5.564%	20/03/2040	242,435	0.02
2,361,999 1,496,288	Government National Mortgage Association Government National Mortgage Association		USD USD	4.500% 6.034%	16/12/2042 20/04/2043	171,503 223,280	0.01 0.02
118,253	Government National Mortgage Association		USD	5.984%	20/06/2043	22,276	0.02
2,429,381	Government National Mortgage Association		USD	6.034%	20/07/2043	455,195	0.03
8,370,978	Government National Mortgage Association		USD	6.341%	20/07/2043	1,615,082	0.12
5,346,039	Government National Mortgage Association	(GNMA) <sup>(d)</sup>	USD	6.001%	20/10/2043	681,095	0.05
2,015,303	Government National Mortgage Association		USD	4.000%	20/08/2044	252,863	0.02
4,026,220	Government National Mortgage Association	, ,	USD	5.484%	20/04/2045	661,596	0.05
1,194,464	Government National Mortgage Association		USD	4.000%	20/06/2045	121,441	0.01
6,702,308	Government National Mortgage Association		USD	4.000%	20/08/2045	864,344	0.07
2,417,422 1,740,534	Government National Mortgage Association Government National Mortgage Association		USD USD	6.084% 4.500%	20/08/2045 16/09/2045	444,338 291,929	0.03 0.02
817,277			USD	5.584%	20/09/2045	137,666	0.02
1,094,731	Government National Mortgage Association		USD	5.584%	20/09/2045	175,258	0.01
2,934,999	Government National Mortgage Association		USD	5.604%	20/09/2045	510,055	0.04
1,391,330	Government National Mortgage Association	(GNMA) <sup>(d)</sup>	USD	6.084%	20/09/2045	256,979	0.02
	Government National Mortgage Association		USD	4.000%	20/10/2045	611,139	0.05
3,168,799	Government National Mortgage Association		USD	5.584%	20/10/2045	539,829	0.04
	Government National Mortgage Association		USD	6.084%	20/11/2045	615,487	0.05
	Government National Mortgage Association Government National Mortgage Association		USD USD	6.084% 6.151%	20/11/2045 20/11/2045	1,072,590 737,407	0.08 0.06
4,110,334 3,480,772	Government National Mortgage Association		USD	5.534%	20/01/2046	590,128	0.05
641,045	Government National Mortgage Association		USD	5.561%	20/07/2047	105,361	0.01
706,406	Government National Mortgage Association		USD	5.584%	20/01/2048	120,312	0.01
1,684,378	Government National Mortgage Association	(GNMA) <sup>(d)</sup>	USD	6.084%	20/05/2048	284,829	0.02
1,099,047	Government National Mortgage Association		USD	6.084%	20/06/2048	184,022	0.01
4,602,430	Government National Mortgage Association		USD	6.084%	20/09/2048	816,134	0.05
512,188	Government National Mortgage Association		USD	5.000%	20/10/2048	556,799	0.04
2,086,543	Government National Mortgage Association		USD	6.034%	20/10/2048	356,984	0.03
5,689,868 13,178,417	Government National Mortgage Association Government National Mortgage Association	, ,	USD USD	6.084% 5.000%	20/10/2048 20/12/2048	994,124 14,341,942	0.08 1.10
12,029,616	Government National Mortgage Association		USD	4.500%	20/01/2049	12,934,367	0.99
6,214,345	Government National Mortgage Association		USD	5.934%	20/01/2049	1,067,968	0.08
2,037,003			USD	6.034%	20/01/2049	327,386	0.03
6,853,914	Government National Mortgage Association		USD	3.674%	20/02/2049	594,791	0.05
2,068,407			USD	5.000%	20/03/2049	2,253,540	0.17
4,437,757	Government National Mortgage Association		USD	3.154%	20/06/2049	344,831	0.03
181,310	Government National Mortgage Association		USD	5.000%	20/06/2049	197,479	0.02
3,596,870	Government National Mortgage Association Government National Mortgage Association		USD	5.934%	20/06/2049	629,351	0.05
5,821,099 4,743,546			USD USD	5.934% 5.984%	20/08/2049 20/08/2049	878,932 790,969	0.07 0.06
7,770,040	2015IIIOIIL Hadional Worldage Association	(	005	J.JU-70	20,00,2049	, 50,503	0.00

			(2)	4.5	Market Value	% of Shareholders'
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
-	t Backed Obligations – (Continued)					
United States – (6 851.789	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	5.934%	20/09/2049	168.901	0.01
	Government National Mortgage Association (GNMA)	USD	3.500%	20/10/2049	857,250	0.07
	Government National Mortgage Association (GNMA)	USD	3.500%	20/12/2049	2,404,170	0.18
8,655,373	Government National Mortgage Association (GNMA)	USD	4.000%	20/12/2049	1,268,151	0.10
	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2049	587,523	0.05
	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	5.934%	20/12/2049	240,522	0.02
	Government National Mortgage Association (GNMA)	USD	4.000%	20/01/2050	46,532	0.00
	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	5.951%	20/01/2050 20/02/2050	664,614	0.05
	Government National Mortgage Association (GNMA) <sup>(d)</sup> Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD USD	5.934% 6.050%	20/02/2050	237,373 645,058	0.02 0.05
	Government National Mortgage Association (GNMA)	USD	3.500%	20/03/2050	499,429	0.03
	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	5.951%	20/04/2050	1,113,978	0.09
	Government National Mortgage Association (GNMA)	USD	5.000%	20/05/2050	1,036,139	0.08
19,087,634	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2050	2,510,509	0.20
6,138,019	Government National Mortgage Association (GNMA) <sup>(d)</sup>	USD	6.051%	20/06/2050	1,034,187	0.08
	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2050	2,978,963	0.23
	Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2050	336,190	0.03
	Government National Mortgage Association (GNMA) TBA <sup>(g)</sup>	USD	2.500%	21/06/2051	62,113,041	4.76
50,000,000	Government National Mortgage Association (GNMA) TBA <sup>(g)</sup>	USD	4.500%	21/06/2051	53,562,502	4.11
					278,194,024	21.33
TOTAL AGENCIE (cost USD 274,83	ES ASSET BACKED OBLIGATIONS 32,150)				278,194,024	21.33
-	Asset Backed Obligations – 19.15%					
Cayman Islands	Bain Capital Credit CLO Ltd. 2021-1A "A" 144A <sup>(c)(d)</sup>	USD	1.245%	18/04/2034	1,297,652	0.10
	Bain Capital Credit CLO Ltd. 2021-1A A 144A (c)(d)	USD	3.095%	18/04/2034	1,297,052	0.10
	Bain Capital Credit CLO Ltd. 2021-1A B 144A <sup>(c)</sup> (d)	USD	0.000%	16/07/2034	1.100.658	0.08
	Cutwater Ltd. 2014-1A "A1AR" 144A <sup>(c)(d)</sup>	USD	1.434%	15/07/2026	2,070,079	0.16
	Dryden 57 CLO Ltd. 2018-57A "B" 144A(c)(d)	USD	1.544%	15/05/2031	3,902,114	0.30
	Dryden 57 CLO Ltd. 2018-57A "C" 144A(c)(d)	USD	1.894%	15/05/2031	1,892,404	0.14
	Gallatin CLO VIII Ltd. 2017-1A "A" 144A <sup>(c)(d)</sup>	USD	1.484%	15/07/2027	4,166,506	0.32
	ICG US CLO Ltd. 2016-1A "CRR" 144A <sup>(c)(d)</sup>	USD	0.000%	29/04/2034	3,001,806	0.23
	Neuberger Berman Loan Advisers CLO 31 Ltd. 2019-31A "DR" 144A <sup>(c)(d)</sup>	USD	0.000%	20/04/2031	1,401,298	0.11
	Ocean Trails CLO 8 2020-8A "D" 144A <sup>(c)(d)</sup>	USD	5.084%	15/07/2029	1,504,284	0.12
	Vibrant CLO VI Ltd. 2017-6A "A" 144A <sup>(c)(d)</sup> Whitehorse XII Ltd. 2018-12A "C" 144A <sup>(c)(d)</sup>	USD USD	1.427%	20/06/2029	11,657,037	0.89
1,700,000	Willeholse XII Ltd. 2010-12A C 144A****	030	2.854%	15/10/2031	1,672,315 34,962,904	2.68
Ireland					34,302,304	2.00
	Magnolia Finance XI DAC 2018-3MGN "A"(d)	EUR	2.750%	18/02/2025	3,878,010	0.30
	Octagon Finance No 1 DAC "A" <sup>(d)</sup>	EUR	1.823%	17/01/2023	5,850,366	0.45
	Red 2 Finance CLO 2018-1 DAC	GBP	6.020%	20/01/2028	7,590,621	0.58
					17,318,997	1.33
Jersey						
	Saranac Clo VII Ltd. 2014-2A "A1AR" 144A <sup>(c)(d)</sup>	USD	1.385%	20/11/2029	10,977,018	0.84
6,878,000	Saranac Clo VII Ltd. 2014-2A "BR" 144A <sup>(c)(d)</sup>	USD	1.932%	20/11/2029	6,775,380	0.52
					17,752,398	1.36
United Kingdom						
	Harben Finance Plc. 2017-1X "A" <sup>(d)</sup> Stratton Mortgage Funding Plc. 2019-1 "A" <sup>(d)</sup>	GBP	0.860%	20/08/2056	5,076,132	0.39
5,699,904	Stratton Mortgage Funding Ptc. 2019-1 A V	GBP .	1.250%	25/05/2051	8,113,280 13,189,412	1.01
United States					13, 109,412	1.01
	Alternative Loan Trust 2005-26CB "A1"(d)	USD	0.606%	25/07/2035	25,993	0.00
80,863	Alternative Loan Trust 2005-50CB "1A1"	USD	5.500%	25/11/2035	79,037	0.01
	Alternative Loan Trust 2005-77T1 "1A3"(d)	USD	0.506%	25/02/2036	78,467	0.01
	Alternative Loan Trust 2006-19CB "A22"	USD	6.000%	25/08/2036	333,684	0.03
	Alternative Loan Trust 2006-19CB "A7"	USD	6.000%	25/08/2036	215,928	0.02
	Alternative Loan Trust 2007-16CB "4A3"(d)	USD	0.606%	25/08/2037	301,267	0.02
	Banc of America Commercial Mortgage Trust 2016-UBS10 "D" 144A <sup>(c)</sup> Banc of America Funding 2006-7 Trust "T2A1" <sup>(d)</sup>	USD	3.000%	15/07/2049	1,193,521	0.09
	Banc of America Funding 2006-H Trust "IZA1"(d)	USD USD	5.878% 0.496%	25/10/2036 20/10/2036	410,268 907,439	0.03 0.07
	Banc of America Funding 2006-I Trust "6A1" (d)	USD	0.479%	20/12/2046	856,130	0.07
	Bank 2018-BNK10 "D" 144A <sup>(c)</sup>	USD	2.600%	15/02/2061	455,240	0.07
	Bank 2018-BNK13 "D" 144A <sup>(c)</sup>	USD	3.000%	15/08/2061	704,893	0.05
	Bank 2018-BNK14 "D" 144A <sup>(c)</sup>	USD	3.000%	15/09/2060	643,171	0.05

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Non-Agencies A	Asset Backed Obligations – (Continued)			<u> </u>		
United States - (C	Continued)					
	Bank 2018-BNK15 "D" 144A <sup>(c)</sup>	USD	3.000%	15/11/2061	863,982	0.07
	Bayview Commercial Asset Trust 2005-2A "A1" 144A <sup>(c)(d)</sup>	USD	0.571%	25/08/2035	2,039,773	0.16
	Bayview Commercial Asset Trust 2005-2A "A2" 144A <sup>(c)(d)</sup> BBCMS Mortgage Trust 2017-C1 "D" 144A <sup>(c)(d)</sup>	USD USD	0.631% 3.660%	25/08/2035 15/02/2050	408,984 560,715	0.03 0.04
	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(c)</sup>	USD	3.000%	15/12/2051	831,288	0.04
	BCAP LLC Trust 2007-AA1 "2A1"(d)	USD	0.286%	25/03/2037	925,029	0.07
	BCAP LLC Trust 2007-AA3 "2A1A"(d)	USD	0.326%	25/05/2047	1,141,012	0.09
	Benchmark Mortgage Trust 2018-B6 "D" 144A(c)(d)	USD	3.272%	10/10/2051	1,234,894	0.09
	CHL Mortgage Pass-Through Trust 2007-14 "A19"	USD	6.000%	25/09/2037	187,283	0.01
	CHL Mortgage Pass-Through Trust 2007-15"2A2"	USD	6.500%	25/09/2037	273,663	0.02
300,000	Citigroup Commercial Mortgage Trust 2016-GC36 "C" <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P7 "D" 144A <sup>(c)</sup>	USD USD	4.750% 3.250%	10/02/2049 14/04/2050	786,476 260,102	0.06 0.02
1,150,000	Citigroup Commercial Mortgage Trust 2017-P7 D 144A <sup>(c)</sup>	USD	3.000%	15/09/2050	1,032,608	0.02
2,432,628	Citigroup Mortgage Loan Trust 2006-HE2 "M1" <sup>(d)</sup>	USD	0.396%	25/08/2036	2,440,942	0.19
	CitiMortgage Alternative Loan Trust Series 2006-A7 "1A1"(d)	USD	6.000%	25/12/2036	710,916	0.05
461,474	CitiMortgage Alternative Loan Trust Series 2007-A4 "1A5"	USD	5.750%	25/04/2037	463,277	0.04
	COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(c)</sup>	USD	3.000%	10/09/2050	829,671	0.06
197,395		USD	2.256%	25/09/2031	198,926	0.02
	Connecticut Avenue Securities Trust 2020-R01 "1M2" 144A(c)(d)	USD	2.156%	25/01/2040	696,734	0.05
	Countrywide Asset-Backed Certificates 2006-ABC1 "A2" (d) CSAIL Commercial Mortgage Trust 2018-C14 "D" 144A (c)(d)	USD USD	0.426% 5.053%	25/05/2036 15/11/2051	35,471 737,452	0.00 0.06
	CSMC 2014-USA OA LLC "E" 144A <sup>(c)</sup>	USD	4.373%	15/09/2037	3,289,882	0.25
	DBJPM 17-C6 Mortgage Trust "D" 144A <sup>(c)(d)</sup>	USD	3.227%	10/06/2050	1,406,798	0.11
	DBJPM Mortgage Trust 16-C1 "D" 144A <sup>(c)(d)</sup>	USD	3.488%	10/05/2049	934,445	0.07
	Deutsche Alt-A Securities Mortgage Loan Trust Series 2007-OA2 "A1"(d)	USD	0.912%	25/04/2047	284,145	0.02
2,093,390	DSLA Mortgage Loan Trust 2005-AR6 "2A1A"(d)	USD	0.405%	19/10/2045	2,039,198	0.16
333,083	Fannie Mae Connecticut Avenue Securities 2017-C07 "1M2"(d)	USD	2.506%	25/05/2030	338,194	0.03
	Fannie Mae Connecticut Avenue Securities 2016-C01 "1M2"(d)	USD	6.856%	25/08/2028	1,818,846	0.14
	Fannie Mae Connecticut Avenue Securities 2016-C03 "1M2"(d)	USD	5.406%	25/10/2028	2,589,962	0.20
	First Horizon Mortgage Pass-Through Trust 2007-AR2 "1A2"(d)	USD	3.390%	25/08/2037	411,734	0.03
	Freddie Mac STACR REMIC Trust 2020-DNA6 "B2" 144A <sup>(c)(d)</sup> Freddie Mac STACR REMIC Trust 2020-HQA2 "B1" 144A <sup>(c)(d)</sup>	USD USD	5.660%	25/12/2050	861,967	0.07 0.43
	Freddie Mac STACR REMIC Trust 2021-DNA1 "B2" 144A (c)(d)	USD	4.206% 4.760%	25/03/2050 25/01/2051	5,555,560 561,421	0.43
	Freddie Mac STACR REMIC Trust 2021-HQA1 "B2" 144A(c)(d)	USD	5.010%	25/08/2033	713,848	0.05
	Freddie Mac STACR Trust 2019-DNA3 "B1" 144A <sup>(c)(d)</sup>	USD	3.356%	25/07/2049	1,240,712	0.10
	Freddie Mac Structured Agency Credit Risk Debt Notes "M3"				, ,	
	2016-DNA3 "M3" <sup>(d)</sup>	USD	5.106%	25/12/2028	206,992	0.02
	Freddie Mac Structured Agency Credit Risk Debt Notes 2015-DNA2 "M3"(d)	USD	4.006%	25/12/2027	492,260	0.04
	GMACM Home Equity Loan Trust 2007-HE3 "2A1"(d)	USD	7.000%	25/09/2037	592,975	0.05
	GSAA Home Equity Trust 2006-17 "A1"(d)	USD	0.226%	25/11/2036	433,394	0.03
	GSAA Home Equity Trust 2006-5 "2A3" <sup>(d)</sup> GSR Mortgage Loan Trust 2006-OA1 "2A2" <sup>(d)</sup>	USD USD	0.646% 0.626%	25/03/2036 25/08/2046	191,522 4,154,737	0.01 0.32
1,345,559	HarborView Mortgage Loan Trust 2005-15 "3A11" <sup>(d)</sup>	USD	2.142%	20/10/2045	1,162,533	0.09
	HarborView Mortgage Loan Trust 2005-5 "1A1A"(d)	USD	0.735%	19/07/2045	1,010,099	0.08
361,298	HarborView Mortgage Loan Trust 2006-3 "2A1A"(d)	USD	3.502%	19/06/2036	218,822	0.02
1,880,800	Home Equity Loan Trust 2007-FRE1 "2AV3"(d)	USD	0.336%	25/04/2037	1,825,805	0.14
3,414,820	Impac Secured Assets Trust 2007-1 "A2"(d)	USD	0.266%	25/03/2037	3,382,711	0.26
	IndyMac INDX Mortgage Loan Trust 2004-AR4 "1A"(d)	USD	2.868%	25/08/2034	9,126	0.00
	JP Morgan Alternative Loan Trust 2006-A7 "1A1"(d)	USD	0.426%	25/12/2036	643,287	0.05
	JPMDB Commercial Mortgage Securities Trust 2017-C7 "D" 144A <sup>(c)</sup>	USD	3.000%	15/10/2050	1,033,973	0.08
	Lehman XS Trust Series 2005-7N "1A1A"(d)	USD	0.646%	25/12/2035	810,146	0.06
	Lehman XS Trust Series 2006-14N "1A1A" <sup>(d)</sup> Lehman XS Trust Series 2007-15N "2A1" <sup>(d)</sup>	USD USD	0.282% 0.356%	25/09/2046 25/08/2037	2,403,602 5,155,146	0.18 0.40
	Lehman XS Trust Series 2007-16N "2A2"(d)	USD	0.956%	25/09/2047	1,054,138	0.08
	Luminent Mortgage Trust 2006-7 "1A1"(d)	USD	0.466%	25/12/2036	227,025	0.02
	Luminent Mortgage Trust 2007-1 "1A1"(d)	USD	0.266%	25/11/2036	124,478	0.01
	MASTR Adjustable Rate Mortgages Trust 2006-OA2 "1A1"(d)	USD	0.942%	25/12/2046	312,861	0.02
	MASTR Adjustable Rate Mortgages Trust 2006-OA2 "4A1A"(d)	USD	0.992%	25/12/2046	72,767	0.01
	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 "D" 144A(c)(d)	USD	4.144%	15/07/2050	610,998	0.05
	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 "D" 144A <sup>(c)</sup>	USD	3.060%	15/10/2048	582,870	0.04
1,300,000	Morgan Stanley Capital I Trust 2018-L1 "D" 144A <sup>(c)</sup>	USD	3.000%	15/10/2051	1,181,159	0.09
	Morgan Stanley Mortgage Loan Trust 2006-16AX "1A" (d)	USD	0.276%	25/11/2036	1,693,662	0.13
	Morgan Stanley Mortgage Loan Trust 2007-11AR "2A3" <sup>(d)</sup> RALI Series 2005-QS10 Trust "3A1" <sup>(d)</sup>	USD USD	2.688% 0.606%	25/06/2037 25/08/2035	893,843 18,850	0.07 0.00
	RALI Series 2006-QO1 Trust "3A1"(d)	USD	0.646%	25/02/2046	656,997	0.05
	RALI Series 2006-QO7 Trust "1A1" (d)	USD	0.942%	25/09/2046	474,745	0.04
,	RALI Series 2006-QS4 Trust "A9"	USD	6.000%	25/04/2036	179,498	0.01
. ,	RALI Series 2007-QH9 Trust "A1"(d)	USD	1.483%	25/11/2037	3,087,103	0.24
5,912,860	RALI Series 2007-QO1 Trust "A1"(d)	USD	0.256%	25/02/2047	5,588,069	0.43
	RALI Series 2007-QS1 Trust "2A8"(d)	USD	0.406%	25/01/2037	1,006,738	0.08
1,929,843	Residential Asset Securitization Trust 2005-A11CB "2A1"	USD	4.850%	25/10/2035	1,212,357	0.09

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Non-Agencie	es Asset Backed Obligations – (Continued)					
United States						
	31 SLM Student Loan Trust 2003-1 "A5A" 144A <sup>(c)(d)</sup> 72 SLM Student Loan Trust 2007-2 "A4" <sup>(d)</sup>	USD USD	0.294%	15/12/2032	19,324,077	1.48
- , - , -	72 SLM Student Loan Trust 2007-2 A4 (-) 73 SLM Student Loan Trust 2008-2 "A3" (d)	USD	0.236% 0.926%	25/07/2022 25/04/2023	22,911,420 3,714,144	1.76 0.28
	21 SLM Student Loan Trust 2008-3 "A3" (d)	USD	1.176%	25/10/2021	5,649,959	0.43
	53 SLM Student Loan Trust 2008-4 "A4"(d)	USD	1.826%	25/07/2022	11,689,381	0.90
5,477,6	40 SLM Student Loan Trust 2008-5 "A4"(d)	USD	1.876%	25/07/2023	5,533,244	0.42
	88 Structured Adjustable Rate Mortgage Loan Trust Series 2006-4 "5A1" (d)	USD	3.048%	25/05/2036	364,078	0.03
	74 Structured Asset Mortgage Investments II Trust 2006-AR3 "3A1"(d)	USD	0.486%	25/02/2036	326,508	0.02
	00 Structured Asset Securities Corp. Mortgage Loan Trust 2007-BC3 "2A4"(d)	USD	0.366%	25/05/2047	319,987	0.02
	<ul> <li>Structured Asset Securities Corp. Mortgage Loan Trust 2007-EQ1 "A1" (d)</li> <li>WaMu Mortgage Pass-Through Certificates Series 2005-AR6 Trust "2A1A" (d)</li> </ul>	USD USD	0.321% 0.566%	25/03/2037 25/04/2045	1,890,916 3,159	0.14 0.00
	38 WaMu Mortgage Pass-Through Certificates Series 2005-ARG Trust "2A1A" (d)	USD	3.016%	25/09/2036	1,174,959	0.00
	53 WaMu Mortgage Pass-Through Certificates Series 2007-OA2 Trust "1A" (d)	USD	0.842%	25/03/2047	566,659	0.04
	97 Washington Mutual Mortgage Pass-Through Certificates WMALT	002	0.01270	20,00,2011	000,000	0.0.
,	Series 2005-3 Trust "1CB3"(d)	USD	0.556%	25/05/2035	687,809	0.05
2,374,1	33 Washington Mutual Mortgage Pass-Through Certificates WMALT					
	Series 2007-OA5 Trust "A1A" <sup>(d)</sup>	USD	0.982%	25/05/2047	2,231,184	0.17
	30 Wells Fargo Alternative Loan 2007-PA6 Trust "A1"(d)	USD	3.089%	28/12/2037	136,150	0.01
	00 Wells Fargo Commercial Mortgage Trust 2017-C38 "D" 144A <sup>(c)</sup>	USD	3.000%	15/07/2050	639,626	0.05
	00 Wells Fargo Commercial Mortgage Trust 2017-RB1 "D" 144A <sup>(c)</sup>	USD USD	3.401% 3.250%	15/03/2050	661,113	0.05 0.07
	00 Wells Fargo Commercial Mortgage Trust 2017-RC1 "D" 144A <sup>(c)</sup> 00 WFRBS Commercial Mortgage Trust 2012-C6 "B"	USD	3.250% 4.697%	15/01/2060 15/04/2045	879,128 203,277	0.07
200,0	00 WI NDS Commercial Workgage Trust 2012-00 B	OSD	4.097 /6	13/04/2043	203,277	0.02
					166,523,014	12.77
TOTAL NON-A	AGENCIES ASSET BACKED OBLIGATIONS 1.585.941)				249.746.725	19.15
<u>`</u>	SFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost USD 864	1,024,776)				808,139,110	61.97
Other Transf	erable Securities					
Bonds - 0.25						
United States						
	00 Kraft Heinz Foods Co.	USD	4.875%	01/10/2049	1,988,184	0.15
1,200,0	00 Novelis Corp. 144A <sup>(c)</sup>	USD	4.750%	30/01/2030	1,263,000	0.10
					3,251,184	0.25
TOTAL BOND					3,251,184	0.25
<u> </u>	R TRANSFERABLE SECURITIES				3,231,104	0.23
(cost USD 2,9					3,251,184	0.25
Time Deposi	ts – 1.80%					
United States						
21,658,7	31 BNP Paribas S.A. USD Time Deposit	USD	0.020%	01/06/2021	21,658,731	1.66
1,807,6	84 ING Bank NV USD Time Deposit	USD	0.030%	01/06/2021	1,807,684	0.14
					23,466,415	1.80
TOTAL TIME I	DEPOSITS				23,400,413	1.00
(cost USD 23,					23,466,415	1.80
MARKET VAL (cost USD 1,4	UE OF INVESTMENTS EXCLUDING DERIVATIVES 85,970,666)				1,434,764,918	110.03
Futures Con	tracts - 0.02%					
				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders' Equity
	AUD			04		
224	Australian Treasury Bonds 10YR Futures 15/06/2021		Long	24,207,285	95,162	0.01
21	EUR German Federal Republic Bonds 10YR Futures 08/06/2021		Long	4,342,315	25,548	0.00
2,809	USD US Treasury Notes 10YR Futures 21/09/2021		Long	370,392,984	363,752	0.03
UNREALISED	GAIN ON FUTURES CONTRACTS				484,462	0.04

Futures (	Contracts –	(Continued)
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Number of Contracts	Security Description		Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	USD				
147	US Treasury Long Bond Futures 21/09/2021	Long	22,996,313	(77,894)	(0.01)
(873)	US Treasury Notes 2YR Futures 30/09/2021	Short	(192,687,469)	(13,427)	(0.00)
(1,069)	US Treasury Notes 5YR Futures 30/09/2021	Short	(132,363,915)	(10,316)	(0.00)
33	US Treasury Ultra Long Bond Futures 21/09/2021	Long	6,106,031	(17,336)	(0.00)
(211)	US Treasury Ultra Long Notes 10YR Futures 21/09/2021	Short	(30,562,031)	(58,196)	(0.01)
		_	(326,511,071)	(177,169)	(0.02)
UNREALISED	LOSS ON FUTURES CONTRACTS			(177,169)	(0.02)

Forward Currency Contracts - 0.00%

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
AUD	33,189,436	USD	25,560,512	01/06/2021	16,925	0.00
CAD	5,231,492	USD	4,152,173	01/06/2021	178,175	0.02
BRL	9,647,416	USD	1,817,840	02/06/2021	26,932	0.00
PLN	20,892,000	USD	5,409,775	02/06/2021	258,081	0.02
EUR	1,042,184	ILS	4,077,024	07/06/2021	14,001	0.00
EUR	1,036,269	JPY	136,269,430	07/06/2021	21,993	0.00
COP	3,475,051,056	USD	930,240	08/06/2021	5,347	0.00
USD	10,654,624	JPY	1,162,201,076	10/06/2021	89,050	0.01
NZD	24,485,564	USD	17,678,398	11/06/2021	68,388	0.00
TWD	75,748,788	USD	2,717,129	11/06/2021	18,300	0.00
USD	91,270,591	EUR	74,972,212	11/06/2021	47,671	0.00
USD	18,209,087	NZD	25,103,069	11/06/2021	14,744	0.00
USD	10,500,000	TRY	88,673,025	14/06/2021	240,971	0.02
KRW	8,502,715,122	USD	7,568,112	15/06/2021	59,192	0.00
TWD	119,917,265	USD	4,303,508	15/06/2021	28,885	0.00
CAD	1,585,487	EUR	1,071,325	16/06/2021	8,669	0.00
CAD	48,812,044	USD	38,916,459	16/06/2021	1,486,180	0.16
CHF	14,504,501	EUR	13,154,758	16/06/2021	99,918	0.00
CHF	13,586,901	USD	14,807,694	16/06/2021	280,889	0.02
CNH	16,811,936	EUR	2,140,008	16/06/2021	33,212	0.00
CNH	146,171,852	USD	22,312,256	16/06/2021	618,092	0.04
CZK	112,845,487	EUR	4,364,258	16/06/2021	85,090	0.01
CZK	27,433,128	USD	1,286,142	16/06/2021	25,605	0.00
EUR	2,440,804	AUD	3,775,769	16/06/2021	60,176	0.00
EUR	11,471,575	JPY	1,486,592,137	16/06/2021	444,186	0.03
EUR EUR	7,153,669	NOK	72,385,434	16/06/2021	29,180	0.00
GBP	79,910,295	USD	96,201,459	16/06/2021	1,039,279	0.09 0.00
GBP	1,736,071	EUR JPY	2,001,671	16/06/2021	21,666	0.00
GBP	931,531 9,595,845	USD	141,839,497 13,386,098	16/06/2021 16/06/2021	29,076 197,038	0.00
ILS	22,782,259	USD	6,988,231	16/06/2021	19,381	0.00
MXN	585,751,171	USD	28,590,785	16/06/2021	704,680	0.07
NOK	224,494,561	USD	26,563,831	16/06/2021	343,516	0.00
NZD	3,921,894	AUD	3,622,156	16/06/2021	50,903	0.00
NZD	1,806,230	JPY	143,608,813	16/06/2021	3,498	0.00
NZD	22,889,507	USD	16,274,301	16/06/2021	315,436	0.02
SEK	11,001,302	EUR	1,071,325	16/06/2021	19,802	0.00
SEK	11,421,377	NOK	11,245,387	16/06/2021	26,162	0.00
SEK	340,232,734	USD	40,350,983	16/06/2021	579,421	0.06
SGD	8,916,940	USD	6,638,276	16/06/2021	97,822	0.01
USD	29,118,688	AUD	37,608,870	16/06/2021	133,632	0.01
USD	35,354,539	JPY	3,848,290,486	16/06/2021	368,011	0.04
ZAR	191,592,227	USD	12,975,551	17/06/2021	882,957	0.08
IDR	11,246,361,283	USD	783,009	21/06/2021	830	0.00
TWD	71,892,270	USD	2,580,060	21/06/2021	19,042	0.00
USD	15,945,978	AUD	20,501,836	21/06/2021	144,865	0.01
USD	27,191,922	EUR	22,221,592	21/06/2021	148,442	0.02
USD	6,769,744	TRY	56,673,446	23/06/2021	245,125	0.02
EUR	3,803,303	USD	4,609,070	25/06/2021	19,873	0.00
SGD	6,821,132	USD	5,139,194	25/06/2021	13,553	0.00
USD	521,251	PEN	1,947,394	25/06/2021	14,312	0.00
KRW	1,464,742,950	USD	1,303,500	28/06/2021	10,454	0.00
USD	21,327,262	EUR	17,412,811	28/06/2021	133,163	0.01
IDR	108,833,639,291	USD	7,511,214	01/07/2021	65,918	0.00
BRL	13,815,173	USD	2,589,292	02/07/2021	44,552	0.00
USD	92,776,684	JPY	10,074,007,803	19/07/2021	1,165,643	0.09
USD	2,876,269	COP	10,693,185,668	22/07/2021	4,542	0.00

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	1,298,415	MXN	26,090,614	04/08/2021	669	0.00
USD	21,609,156	GBP	15,211,235	05/08/2021	76,417	0.01
USD	4,225,349	NOK	34,967,995	09/08/2021	33,846	0.00
USD	129,368,514	JPY	14,065,229,486	10/08/2021	1,441,158	0.11
USD	2,527,858	CLP	1,792,625,009	12/08/2021	55,852	0.00
ZAR	17,080,150	USD	1,210,481	13/08/2021	15,634	0.00
RUB	164,955,063	USD	2,213,151	18/08/2021	10,580	0.00
CAD	5,231,493	USD	4,322,222	20/08/2021	7,611	0.00
USD	1,369,981	AUD	1,769,891	20/08/2021	5,572	0.00
RUB	113,047,469	USD	1,464,345	01/10/2021	49,752	0.01
LINDEALISED CA	IN ON EODWADD CIID	DENCY CONTRACTS	•		12 910 537	0.00

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	26,558,774	AUD	34,959,327	01/06/2021	(382,629)	(0.04)
USD	3,869,729	CAD	4,878,792	01/06/2021	(168,671)	(0.02)
USD	1,811,041	BRL	9,647,416	02/06/2021	(33,730)	(0.00)
USD	4,130,611	PLN	15,952,000	02/06/2021	(197,056)	(0.02)
EUR	30,886,697	USD	37,719,486	03/06/2021	(143,586)	(0.01)
USD	36,144,254	EUR	29,732,522	03/06/2021	(27,508)	(0.00)
EUR	917,122	SEK	9,327,131	07/06/2021	(6,154)	(0.00)
EUR	17,027,523	USD	20,808,125	07/06/2021	(91,356)	(0.01)
MXN	11,774,316	USD	591,057	07/06/2021	(1,565)	(0.00)
USD	13,688,913	EUR	11,287,971	07/06/2021	(44,752)	(0.01)
USD	579,445	MXN	11,774,316	07/06/2021	(10,048)	(0.00)
USD	911,932	COP	3,492,698,526	08/06/2021	(28,407)	(0.00)
JPY	1,164,950,624	USD	10,687,297	10/06/2021	(96,727)	(0.01)
USD	1,207,168	NZD	1,736,537	10/06/2021	(51,453)	(0.01)
EUR	64,594,786	USD	78,712,976	11/06/2021	(116,861)	(0.01)
USD TRY	2,727,720 39,721,321	TWD USD	75,748,788 4,744,884	11/06/2021 14/06/2021	(7,709) (149,324)	(0.00) (0.01)
USD	880,997	ILS	2,887,028	14/06/2021	(7,015)	(0.00)
USD	12,067,753	KRW	13,602,219,943	15/06/2021	(134,025)	(0.01)
AUD	32,414,411	USD	25,001,420	16/06/2021	(19,718)	(0.00)
EUR	1,111,368	CAD	1,649,070	16/06/2021	(12,572)	(0.00)
EUR	12,723,548	CHF	14,019,837	16/06/2021	(86,416)	(0.00)
EUR	1,072,287	CZK	27,445,430	16/06/2021	(7,498)	(0.00)
EUR	3,370,590	GBP	2,916,309	16/06/2021	(26,518)	(0.00)
EUR	5,157,505	SEK	52,542,997	16/06/2021	(44,953)	(0.00)
GBP	1,187,213	CHF	1,521,140	16/06/2021	(8,737)	(0.00)
HUF	743,897,736	USD	2,610,517	16/06/2021	(11,683)	(0.00)
JPY	412,412,907	CAD	4,614,836	16/06/2021	(70,356)	(0.01)
JPY	5,081,215,294	USD	46,690,799	16/06/2021	(495,203)	(0.04)
NOK	33,351,490	EUR	3,324,635	16/06/2021	(48,237)	(0.00)
TRY	69,138,641	USD	8,479,329	16/06/2021	(489,096)	(0.03)
USD	59,968,749	CAD	75,352,401	16/06/2021	(2,401,838)	(0.21)
USD	22,203,237	CHF	20,536,535	16/06/2021	(603,080)	(0.03)
USD	17,911,092	CNH	116,933,084	16/06/2021	(432,496)	(0.02)
USD	34,987,151	EUR	29,142,905	16/06/2021	(476,086)	(0.02)
USD	17,411,899	GBP	12,561,401	16/06/2021	(369,045)	(0.03)
USD	7,647,713	ILS	25,006,233	16/06/2021	(43,974)	(0.00)
USD	23,499,217	MXN	483,599,054	16/06/2021	(687,265)	(0.06)
USD USD	35,920,591	NOK	303,566,906	16/06/2021	(464,161)	(0.05)
USD	32,560,050 73,584,931	NZD SEK	45,678,340 625,366,609	16/06/2021 16/06/2021	(546,457) (1,647,422)	(0.04) (0.12)
USD	1,327,461	SGD	1,762,856	16/06/2021	(4,248)	(0.00)
USD	11,282,628	TRY	98,091,164	16/06/2021	(53,592)	(0.01)
USD	11,122,452	ZAR	163,737,304	17/06/2021	(721,218)	(0.07)
AUD	13,863,640	USD	10,735,774	21/06/2021	(50,832)	(0.00)
EUR	2,163,896	USD	2,648,765	21/06/2021	(15,322)	(0.00)
USD	6,209,979	TWD	173,140,404	21/06/2021	(49,518)	(0.00)
COP	14,401,230,146	USD	3,885,093	22/06/2021	(11,400)	(0.00)
USD	3,918,786	COP	14,593,135,439	22/06/2021	(6,526)	(0.00)
TRY	30,742,204	USD	3,611,674	23/06/2021	(72,429)	(0.01)
USD	34,000,362	EUR	28,510,801	25/06/2021	(699,708)	(0.06)
USD	16,068,586	SGD	21,353,595	25/06/2021	(62,119)	(0.00)
EUR	1,122,225	SEK	11,413,027	28/06/2021	(7,215)	(0.00)
EUR	11,942,599	USD	14,585,648	28/06/2021	(49,648)	(0.00)
USD	6,230,694	CNH	39,973,190	28/06/2021	(35,028)	(0.00)

Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% o Shareholders Equit
USD	2,730,041	KRW	3,069,930,924		28/06/2021	(23,855)	(0.00
USD	4,578,885	IDR	67,023,985,019		01/07/2021	(87,407)	(0.0)
COP	9,985,246,060	USD	2,711,454		22/07/2021	(29,850)	(0.0)
JSD	827,205	SEK	6,898,588		04/08/2021	(3,029)	(0.0)
GBP	1,801,545	USD	2,559,285		05/08/2021	(9,051)	(0.0)
JSD	1,646,143	CHF	1,480,354		09/08/2021	(105)	(0.0)
CLP	2,619,223,214	USD	3,741,442		12/08/2021	(129,571)	(0.0)
JSD	4,030,823	CAD	4,878,792		20/08/2021	(7,098)	(0.0)
JSD	464,963	ZAR	6,523,436		31/08/2021	(2,258)	(0.0)
JSD	1,216,872	RUB	94,307,611		01/10/2021	(46,233)	(0.0)
	S ON FORWARD CUR					(12,868,647)	(0.9
Share Class Spec	cific Forward Curren	cy Contracts – 0.3	35%			Unrealised	%
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain USD	Shareholder Equi
AUD	142,732	USD	109,968		01/06/2021	29	0.
JSD	110,542	AUD	142,732		01/06/2021	546	0.
JSD	43,127,641	JPY	4,644,087,914		10/06/2021	908,221	0.
EUR	252,255,840	USD	300,236,918		25/06/2021	6,779,894	0.9
SEK	5,270,256	USD	631,824		04/08/2021	2,442	0.
JSD SGD	170,790 1,285,176	CHF USD	153,105 964,940		09/08/2021 13/08/2021	527 5,770	0. 0.
			TS HELD FOR HEDGING PURPO	OSES	13/00/2021	7,697,429	0.5
							%
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	Shareholder Equi
JPY	9,780,069,384	USD	89,661,780		10/06/2021	(751,133)	(0.0)
JSD	2,548,181	EUR	2,101,051		25/06/2021	(8,977)	(0.0)
GBP	485,361,937	USD	689,503,458		05/08/2021	(2,434,194)	(0.1
CHF	5,053,758	USD	5,620,500		09/08/2021	(398)	(0.0
AUD	142,732	USD	110,578		20/08/2021	(546)	(0.0)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRAC	TS HELD FOR HEDGING PURP	OSES		(3,195,248)	(0.24
Options – (0.50%)	)				Unrealised		%
Holdings	Security Description				Gain/(Loss) M USD	arket Value USD	Shareholder Equi
	Purchased Option AUD	ıs					
26,748,000	Call AUD / Put USD		Expires 17/06/2021	Strike 0.79	(86,554)	24,138	0.0
00.000.000	EUR			0.11. 4.55	,,,,	40	_
33,926,000	Call EUR / Put USD		Expires 01/06/2021	Strike 1.22	(117,662)	10,690	0.0
12,833,000	Call EUR / Put USD		Expires 03/06/2021	Strike 1.21	58,619	104,085	0.0
25,520,000	Call EUR / Put USD		Expires 03/06/2021	Strike 1.22	(45,302)	55,759	0.0
42,328,000	Call EUR / Put USD		Expires 09/06/2021	Strike 1.23	(118,250)	60,815	0.0
25,480,000	Call EUR / Put USD		Expires 17/06/2021	Strike 1.23	(79,647)	59,454	0.0
33,944,000	Call EUR / Put USD		Expires 17/06/2021	Strike 1.23	(127,713)	86,595	0.0
42,560,000	Call EUR / Put USD	DD 0	Expires 24/06/2021	Strike 1.24	(106,687)	72,953	0.0
4,190,000	Put 6 month EURIBO	•	Expires 01/06/2021	Strike 0.33	98,878	284,059	0.0
4,570,000	Put 6 month EURIBO		Expires 25/06/2021	Strike 0.47	(6,894)	129,915	0.0
4,620,000	Put 6 month EURIBO		Expires 30/06/2021	Strike 0.58	(74,818)	46,114	0.0
6,190,000	Put 6 month EURIBO	•	Expires 06/07/2021	Strike 0.67	(52,938)	32,815	0.0
28,230,000 51,040,000	Put 6 month EURIBC Put 6 month EURIBC	•	Expires 19/08/2021 Expires 20/08/2021	Strike 0.17 Strike 0.17	(64,091) (101,018)	70,541 129,575	0.0
01,010,000		on Chaption	Ελριίου 20/00/2021	Camo c	(737,523)	1,143,370	0.0
	JPY			0.1.0.5			
				Strike 0.65	(97,688)	9,810	0.0
1,221,730,000	Put 6 month LIBOR S	Swaption	Expires 07/07/2021	Ourke 0.00	(01,000)	0,010	
1,221,730,000	Put 6 month LIBOR S  NZD  Call NZD / Put USD	Swaption	Expires 07/07/2021  Expires 09/06/2021	Strike 0.74	(106,004)	19,972	0.0
28,204,000	NZD Call NZD / Put USD USD	<u> </u>	Expires 09/06/2021	Strike 0.74	(106,004)	19,972	0.
	NZD Call NZD / Put USD	Swaption	·				

(369,286)

636,892

190,431

1,149,492

0.01

0.09

Strike 0.70

Strike 0.75

Expires 14/11/2022

Expires 10/08/2021

55,300,000 Call 3 month LIBOR Swaption

100,510,000 Put 3 month LIBOR Swaption

				Unrealised Gain/(Loss)	Market Value	% of Shareholders
Holdings	Security Description			USD	USD	Equity
	Purchased Options – (Continued) USD – (Continued)					
20,880,000	Put 3 month LIBOR Swaption	Expires 15/11/2021	Strike 1.11	(49,876)	152,242	0.01
14,190,000	Put 3 month LIBOR Swaption	Expires 18/11/2021	Strike 1.20	(15,768)	85,690	0.01
10,427,000	Put USD / Call CNH	Expires 24/06/2021	Strike 6.38	27,600	50,540	0.00
5,214,000	Put USD / Call RKW	Expires 24/06/2021	Strike 1,113.00 Strike 72.35	15,214	35,226	0.00
5,200,000 20,788,000	Put USD / Call RUB Put USD / Call SGD	Expires 30/09/2021 Expires 23/06/2021	Strike 72.35 Strike 1.32	11,258 41,327	68,323 92,008	0.01 0.01
10,279,000	Put USD / Call TWD	Expires 09/06/2021	Strike 27.55	(15,151)	13,733	0.00
10,376,000	Put USD / Call TWD	Expires 17/06/2021	Strike 27.50	4,939	24,757	0.00
5,188,000	Put USD / Call TWD	Expires 17/06/2021	Strike 27.75	20,871	33,520	0.00
				223,726	3,025,191	0.23
COTAL PURCHASE cost USD 5,026,524					4,222,481	0.32
	Written Options					
(C CER 000)	AUD	Funitary 03/06/2024	Chritis 1 00	11 710	(F)	(0.00)
(6,658,000) (6,658,000)	Call AUD / Put NZD Put AUD / Call NZD	Expires 03/06/2021 Expires 03/06/2021	Strike 1.09 Strike 1.07	11,712 (23,882)	(5) (35,373)	(0.00)
(0,036,000)	Fut AOD / Call N2D	Expires 03/00/2021	Strike 1.07			
	FUR			(12,170)	(35,378)	(0.00)
(32,510,000)	EUR Call 6 month EURIBOR Swaption	Expires 28/05/2021	Strike 0.16	40,016	(148,411)	(0.01)
(32,510,000)	Call 6 month EURIBOR Swaption	Expires 07/06/2021	Strike 0.11	135,134	(59,962)	(0.01)
(32,510,000)	Call 6 month EURIBOR Swaption	Expires 14/06/2021	Strike 0.18	(69,092)	(273,611)	(0.02)
(32,510,000)	Call 6 month EURIBOR Swaption	Expires 21/06/2021	Strike 0.22	(202,095)	(412,000)	(0.03)
(21,990,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	54,856	(429,823)	(0.03)
(41,340,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	(22,838)	(808,044)	(0.06)
(42,090,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(34,106)	(416,503)	(0.03)
(42,100,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(49,903)	(416,602)	(0.03)
(4,280,000)	Call EUR / Put ILS	Expires 03/06/2021	Strike 3.96	2,563	(15,824)	(0.00)
(4,280,000)	Call EUR / Put SEK	Expires 03/06/2021	Strike 133.00 Strike 10.28	(20,853)	(34,490)	(0.00)
(4,280,000) (4,277,000)	Call EUR / Put SEK Call EUR / Put SEK	Expires 03/06/2021 Expires 23/06/2021	Strike 10.25	11,472 8,060	(312) (8,398)	(0.00)
(33,926,000)	Call EUR / Put USD	Expires 01/06/2021	Strike 1.22	151,107	(10,690)	(0.00)
(12,833,000)	Call EUR / Put USD	Expires 03/06/2021	Strike 1.21	(8,123)	(104,085)	(0.01)
(25,520,000)	Call EUR / Put USD	Expires 03/06/2021	Strike 1.22	137,324	(55,759)	(0.01)
(42,328,000)	Call EUR / Put USD	Expires 09/06/2021	Strike 1.23	160,139	(60,815)	(0.01)
(33,944,000)	Call EUR / Put USD	Expires 17/06/2021	Strike 1.24	64,124	(22,712)	(0.00)
(32,510,000)	Put 6 month EURIBOR Swaption	Expires 28/05/2021	Strike 0.16	188,423	(4)	(0.00)
(32,510,000)	Put 6 month EURIBOR Swaption	Expires 07/06/2021	Strike 0.11	80,056	(115,039)	(0.01)
(32,510,000)	Put 6 month EURIBOR Swaption	Expires 14/06/2021	Strike 0.18	148,378	(56,141)	(0.01)
(32,510,000)	Put 6 month EURIBOR Swaption	Expires 21/06/2021	Strike 0.22	159,511	(50,395)	(0.00)
(28,230,000) (28,230,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 19/08/2021	Strike 0.02 Strike 0.09	23,864 39,389	(27,918) (43,461)	(0.00)
(51,040,000)	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.02	42,090	(51,394)	(0.01)
(51,040,000)	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.09	57,171	(79,938)	(0.01)
(30,010,000)	Put 6 month EURIBOR Swaption	Expires 15/11/2021	Strike 0.15	59,292	(147,645)	(0.01)
(20,380,000)	Put 6 month EURIBOR Swaption	Expires 18/11/2021	Strike 0.08	28,210	(76,329)	(0.01)
(21,990,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	61,507	(423,173)	(0.03)
(41,340,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	219,725	(795,541)	(0.06)
(42,090,000) (42,100,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 14/02/2022 Expires 14/02/2022	Strike 0.11 Strike 0.11	95,964 112,692	(286,433) (286,501)	(0.02) (0.02)
(42,100,000)	Fut o month corribor Swaption	Expires 14/02/2022	Suike 0.11	1,674,057	(5,717,953)	(0.44)
	USD					
(39,660,000)	Call 3 month LIBOR Swaption	Expires 28/05/2021	Strike 1.68	(102,188)	(413,023)	(0.03)
(39,660,000)	Call 3 month LIBOR Swaption	Expires 07/06/2021	Strike 1.58	151,418	(168,341)	(0.01)
(39,660,000)	Call 3 month LIBOR Swaption	Expires 17/06/2021	Strike 1.62	1,329	(316,447)	(0.03)
(39,660,000)	Call 3 month LIBOR Swaption	Expires 24/06/2021	Strike 1.60	(9,407)	(302,098)	(0.02)
(203,080,000)	Call 3 month LIBOR Swaption	Expires 22/11/2021 Expires 20/04/2022	Strike 0.86	(115,370)	(815,996)	(0.06)
(252,090,000) (10,800,000)	Call 3 month LIBOR Swaption Call 3 month LIBOR Swaption	Expires 20/04/2022 Expires 14/11/2022	Strike 0.63 Strike 1.06	77,464 415,016	(934,346) (145,960)	(0.07) (0.01)
(10,427,000)	Call USD / Put CNH	Expires 24/06/2021	Strike 1.00 Strike 6.48	10,052	(8,978)	(0.01)
(5,168,000)	Call USD / Put COP	Expires 03/06/2021	Strike 3,980.00	29,132	(170)	(0.00)
(5,215,000)	Call USD / Put ILS	Expires 10/06/2021	Strike 3.33	13,538	(1,038)	(0.00)
(5,214,000)	Call USD / Put KRW	Expires 24/06/2021	Strike 1,140.00	10,026	(8,014)	(0.00)
(5,147,000)	Call USD / Put MXN	Expires 03/06/2021	Strike 21.25	17,206	(41)	(0.00)
(5,188,000)	Call USD / Put TWD	Expires 17/06/2021	Strike 28.35	11,938	(1,489)	(0.00)
(5,221,000)	Call USD / Put ZAR	Expires 27/08/2021	Strike 15.50	2,981	(29,044)	(0.00)

	ued)						
Holdings	Security Description				Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders' Equity
	Written Options – (Continued) USD – (Continued)						
(39,660,000)	Put 3 month LIBOR Swaption	Expires 28/05/2021	Strike 1.68		310,831	(4)	(0.00)
(27,200,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.91		177,118	(5,122)	(0.00)
(29,320,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.98		161,184	(76)	(0.00)
(39,660,000)	Put 3 month LIBOR Swaption	Expires 07/06/2021	Strike 1.58		189,305	(130,454)	(0.01)
(39,660,000) (39,660,000)	Put 3 month LIBOR Swaption Put 3 month LIBOR Swaption	Expires 17/06/2021 Expires 24/06/2021	Strike 1.62 Strike 1.60		141,138 45,661	(176,638) (247,030)	(0.02)
(28,870,000)	Put 3 month LIBOR Swaption	Expires 25/06/2021	Strike 1.10		114,955	(17,126)	(0.02)
(28,610,000)	Put 3 month LIBOR Swaption	Expires 30/06/2021	Strike 1.25		117,086	(5,937)	(0.00)
(6,760,000)	Put 3 month LIBOR Swaption	Expires 06/07/2021	Strike 2.40		83,575	(6,333)	(0.00)
(6,790,000)	Put 3 month LIBOR Swaption	Expires 07/07/2021	Strike 2.35		105,799	(10,989)	(0.00)
(100,510,000)	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 0.88		(397,618)	(709,198)	(0.06)
(100,510,000)	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 1.01		(202,246)	(403,266)	(0.03)
(5,200,000)	Put USD / Call RUB	Expires 30/09/2021	Strike 72.35		3,723	(68,323)	(0.01)
(5,188,000)	Put USD / Call TWD	Expires 17/06/2021	Strike 27.75	_	(10,910)	(33,520)	(0.00)
TOTAL WRITTEN O	PTIONS				1,352,736	(4,959,001)	(0.38)
(cost USD (13,726,9						(10,712,332)	(0.82)
TOTAL OPTIONS (cost USD (8,700,43	1))					(6,489,851)	(0.50)
Swap Contracts –	0.66%						
Net Local						Unrealised	% of
Notional Amount	Pay	Receive		Currency	Maturity Date	Gain USD	Shareholders' Equity
	Interest Rate Swaps						
624,890,000	Floating (AUD 3 month BBSW)	Fixed 0.190%		AUD	22/02/2023	181,114	0.01
144,840,000	Fixed 0.400%	Floating (AUD 3 month BBSW)		AUD	15/09/2024	84,518	0.01
78,440,000	Floating (AUD 6 month BBSW)	Fixed 0.500%		AUD	16/06/2026	185,829	0.01
59,530,000	Floating (AUD 6 month BBSW)	Fixed 1.500%		AUD	02/02/2031	207,889	0.02
162,860,000	Floating (AUD 6 month BBSW)	Fixed 2.500%		AUD	24/02/2031	825,954	0.06
40,760,000	Floating (AUD 6 month BBSW)	Fixed 1.000%		AUD	16/06/2031	361,015	0.03
54,580,000	Fixed 2.750%	Floating (AUD 6 month BBSW)		AUD	24/02/2041	95,375	0.01
62,825,000 84,720,330	Floating (BRL 1 month BRCDI) Fixed 6.320%	Fixed 4.120% Floating (BRL 1 month BRCDI)		BRL BRL	03/01/2022 02/01/2025	11,021 366,234	0.00 0.03
569,160,000	Floating (CAD 3 month CDOR)	Fixed 0.804%		CAD	28/02/2023	291,505	0.03
1,122,280,000	Floating (CAD 3 month CDOR)	Fixed 0.750%		CAD	01/03/2023	536,724	0.04
74,100,000	Floating (CAD 3 month CDOR)	Fixed 0.750%		CAD	16/06/2024	7,662	0.00
39,240,000	Floating (CAD 3 month CDOR)	Fixed 1.000%		CAD	16/06/2026	57,523	0.01
37,820,000	Floating (CAD 3 month CDOR)	Fixed 1.250%		CAD	16/06/2031	268,796	0.02
37,380,000	Floating (CAD 3 month CDOR)	Fixed 1.500%		CAD	16/06/2051	275,937	0.02
33,620,000	Fixed 0.000%	Floating (CHF 6 month LIBOR)		CHF	16/06/2026	19,530	0.00
106,430,000							
	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	28/03/2023	52,768	0.00
29,260,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR EUR	17/05/2026	52,768 72,866	0.01
29,260,000 182,480,000	Floating (EUR 6 month LIBOR) Fixed 0.000%	Fixed 0.000% Floating (EUR 12 month ESTRO)		EUR EUR EUR	17/05/2026 16/06/2026	52,768 72,866 689,550	0.01 0.05
29,260,000 182,480,000 69,320,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000%	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR)		EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026	52,768 72,866 689,550 157,896	0.01 0.05 0.01
29,260,000 182,480,000 69,320,000 172,040,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR)	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000%		EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026	52,768 72,866 689,550 157,896 334,789	0.01 0.05 0.01 0.03
29,260,000 182,480,000 69,320,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000%	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR)		EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026	52,768 72,866 689,550 157,896	0.01 0.05 0.01
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR)	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000%		EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 16/02/2027	52,768 72,866 689,550 157,896 334,789 46,241	0.01 0.05 0.01 0.03 0.00
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 28,250,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000%	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 12 month ESTRO)		EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 16/02/2027 16/06/2028	52,768 72,866 689,550 157,896 334,789 46,241 154,908	0.01 0.05 0.01 0.03 0.00 0.01
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 28,250,000 1,180,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000%	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 16/02/2027 16/06/2028 28/03/2031 21/05/2040	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856	0.01 0.05 0.01 0.03 0.00 0.01 0.00 0.04
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 28,250,000 1,180,000 59,060,000 110,840,000 1,000,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.080% Fixed 0.260% Fixed 0.250%	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 16/02/2027 16/06/2028 16/06/2028 28/03/2031 21/05/2040 16/06/2041	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856 466,105 6,416,772 31,123	0.01 0.05 0.01 0.03 0.00 0.01 0.00 0.04 0.49
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 28,250,000 1,180,000 59,060,000 110,840,000 4,710,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.080% Fixed 0.260% Fixed 0.250% Fixed 0.000%	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 16/02/2027 16/06/2028 28/03/2031 21/05/2040 16/06/2041 16/06/2051	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856 466,105 6,416,772 31,123 210,447	0.01 0.05 0.01 0.03 0.00 0.01 0.00 0.04 0.49 0.00
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 28,250,000 1,180,000 59,060,000 110,840,000 4,710,000 85,540,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.080% Fixed 0.260% Fixed 0.250% Fixed 0.000% Floating (GBP 1 month SONIA)	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000%		EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 16/02/2027 16/06/2028 28/03/2031 21/05/2040 16/06/2041 16/06/2051 16/06/2026	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856 466,105 6,416,772 31,123 210,447 21,628	0.01 0.05 0.01 0.03 0.00 0.01 0.00 0.04 0.49 0.00 0.02
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 28,250,000 1,180,000 10,840,000 4,710,000 45,540,000 95,290,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.080% Fixed 0.250% Fixed 0.250% Fixed 0.000% Floating (GBP 1 month SONIA) Fixed 1.000%	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 12 month ESTRO) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (GBP 1 month SONIA)		EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 15/09/2026 15/09/2026 15/09/2027 16/06/2028 28/03/2031 21/05/2040 16/06/2041 16/06/2051 16/06/2026 26/01/2031	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856 466,105 6,416,772 31,123 210,447 21,628 67,070	0.01 0.05 0.01 0.03 0.00 0.01 0.00 0.04 0.09 0.00 0.02
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 1,180,000 59,060,000 110,840,000 1,000,000 4,710,000 85,540,000 95,290,000 56,800,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.080% Fixed 0.080% Fixed 0.250% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Floating (GBP 1 month SONIA) Fixed 1.000% Fixed 1.000%	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)		EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 15/09/2027 16/06/2028 16/06/2028 28/03/2031 21/05/2040 16/06/2051 16/06/2051 16/06/2051 16/06/2051	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856 466,105 6,416,772 31,123 210,447 21,628 67,070 69,528	0.01 0.05 0.01 0.03 0.00 0.01 0.00 0.04 0.49 0.00 0.02 0.00
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 28,250,000 1,180,000 10,840,000 4,710,000 45,540,000 95,290,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.080% Fixed 0.250% Fixed 0.250% Fixed 0.000% Floating (GBP 1 month SONIA) Fixed 1.000%	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 12 month ESTRO) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (GBP 1 month SONIA)		EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 15/09/2026 15/09/2026 15/09/2027 16/06/2028 28/03/2031 21/05/2040 16/06/2041 16/06/2051 16/06/2026 26/01/2031	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856 466,105 6,416,772 31,123 210,447 21,628 67,070	0.01 0.05 0.01 0.03 0.00 0.01 0.00 0.04 0.49 0.00 0.02 0.00
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 1,180,000 59,060,000 110,840,000 4,710,000 85,540,000 95,290,000 93,980,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.080% Fixed 0.260% Fixed 0.250% Fixed 0.000% Floating (GBP 1 month SONIA) Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 0.250%	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)		EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 15/09/2027 16/06/2028 16/06/2028 28/03/2031 21/05/2040 16/06/2026 16/06/2026 26/01/2031 16/06/2031	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856 466,105 6,416,772 31,123 210,447 21,628 67,070 69,528 413,602	0.01 0.05 0.01 0.03 0.00 0.01 0.00 0.04 0.09 0.02 0.00 0.01 0.01
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 28,250,000 1,180,000 59,060,000 110,840,000 4,710,000 85,540,000 95,290,000 93,980,000 36,339,530,000 16,668,750,000 43,615,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.080% Fixed 0.080% Fixed 0.250% Fixed 0.250% Fixed 0.000% Floating (GBP 1 month SONIA) Fixed 1.000% Fixed 1.000% Fixed 1.500% Fixed 1.250% Fixed 1.250% Fixed 1.500% Fixed 6.400%	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE)		EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 15/09/2026 16/02/2027 16/06/2028 28/03/2031 21/05/2040 16/06/2051 16/06/2051 16/06/2051 16/06/2031 15/09/2023 15/09/2026 04/06/2031	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856 466,105 6,416,772 31,123 210,447 21,628 67,070 69,528 413,602 52,899 8,997 65,544	0.01 0.05 0.01 0.03 0.00 0.01 0.00 0.04 0.49 0.00 0.02 0.00 0.01 0.03 0.00 0.00
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 1,180,000 59,060,000 110,840,000 4,710,000 85,540,000 95,290,000 36,339,530,000 16,668,750,000 43,615,000 643,180,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.080% Fixed 0.260% Fixed 0.250% Fixed 0.1000% Fixed 1.000% Fixed 6.400% Floating (NOK 6 month NIBOR)	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Fixed 1.500%		EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 15/09/2027 16/06/2028 28/03/2031 21/05/2040 16/06/2041 16/06/2051 16/06/2051 16/06/2051 15/09/2023 15/09/2023 15/09/2026 04/06/2031	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856 466,105 6,416,772 31,123 210,447 21,628 67,070 69,528 413,602 52,899 8,997 65,544 184,573	0.01 0.05 0.01 0.03 0.00 0.01 0.00 0.04 0.49 0.00 0.02 0.00 0.01 0.03 0.00 0.00
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 28,250,000 1,180,000 110,840,000 4,710,000 85,540,000 95,290,000 56,800,000 16,668,750,000 43,615,000 643,180,000 618,190,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.080% Fixed 0.260% Fixed 0.250% Fixed 0.000% Floating (GBP 1 month SONIA) Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.550% Fixed 1.550% Fixed 1.500% Fixed 6.400% Floating (NOK 6 month NIBOR) Fixed 1.240%	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Fixed 1.500% Floating (NOK 6 month NIBOR)		EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 15/09/2027 16/06/2028 16/06/2028 28/03/2031 21/05/2040 16/06/2041 16/06/2051 16/06/2026 26/01/2031 15/09/2023 15/09/2023 15/09/2026 04/06/2031 16/06/2031	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856 466,105 6,416,772 31,123 210,447 21,628 67,070 69,528 413,602 52,899 8,997 65,544 184,573 1,582,099	0.01 0.05 0.01 0.03 0.00 0.01 0.00 0.04 0.02 0.00 0.01 0.01 0.03 0.00 0.00 0.01
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 28,250,000 1,180,000 110,840,000 4,710,000 85,540,000 95,290,000 56,800,000 93,980,000 43,615,000 43,615,000 643,180,000 13,250,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.080% Fixed 0.260% Fixed 0.250% Fixed 0.000% Floating (GBP 1 month SONIA) Fixed 1.000% Fixed 1.000% Fixed 1.500% Fixed	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 12 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Fixed 1.500% Floating (NOK 6 month NIBOR) Fixed 3.000%		EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 16/02/2027 16/06/2028 28/03/2031 21/05/2040 16/06/2041 16/06/2051 16/06/2026 26/01/2031 15/09/2023 15/09/2026 04/06/2031 16/06/2026 29/10/2030 16/06/2030	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856 466,105 6,416,772 31,123 210,447 21,628 67,070 69,528 413,602 52,899 8,997 65,544 184,573 1,582,099 42,183	0.01 0.05 0.01 0.03 0.00 0.01 0.04 0.02 0.00 0.01 0.01 0.03 0.00 0.00 0.01 0.01
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 28,250,000 1,180,000 59,060,000 110,840,000 4,710,000 85,540,000 95,290,000 56,800,000 93,980,000 18,668,750,000 43,615,000 643,180,000 618,190,000 13,250,000 231,590,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.080% Fixed 0.250% Fixed 0.250% Fixed 0.000% Floating (GBP 1 month SONIA) Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.050% Fixed 1.250% Fixed 1.250% Fixed 1.250% Fixed 1.250% Fixed 1.240% Floating (NOK 6 month NIBOR) Fixed 1.240% Floating (NZD 3 month NZDBB) Floating (NZD 3 month NZDBB) Floating (SEK 3 month STIBOR)	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 12 month ESTRO) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Fixed 1.500% Floating (NOK 6 month NIBOR) Fixed 3.000% Fixed 3.000% Fixed 1.273%		EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 16/02/2027 16/06/2028 28/03/2031 21/05/2040 16/06/2041 16/06/2051 16/06/2052 26/01/2031 10/02/2031 15/09/2023 15/09/2026 04/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856 466,105 6,416,772 31,123 210,447 21,628 67,070 69,528 413,602 52,899 8,997 65,544 184,573 1,582,099 42,183 19,719	0.01 0.05 0.01 0.03 0.00 0.01 0.00 0.04 0.02 0.00 0.01 0.01 0.03 0.00 0.01 0.01 0.01
29,260,000 182,480,000 69,320,000 172,040,000 12,650,000 28,250,000 1,180,000 110,840,000 4,710,000 85,540,000 95,290,000 56,800,000 93,980,000 43,615,000 43,615,000 643,180,000 13,250,000	Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.080% Fixed 0.260% Fixed 0.250% Fixed 0.000% Floating (GBP 1 month SONIA) Fixed 1.000% Fixed 1.000% Fixed 1.500% Fixed	Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 12 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Fixed 1.500% Floating (NOK 6 month NIBOR) Fixed 3.000%		EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	17/05/2026 16/06/2026 16/06/2026 15/09/2026 16/02/2027 16/06/2028 28/03/2031 21/05/2040 16/06/2041 16/06/2051 16/06/2026 26/01/2031 15/09/2023 15/09/2026 04/06/2031 16/06/2026 29/10/2030 16/06/2030	52,768 72,866 689,550 157,896 334,789 46,241 154,908 6,856 466,105 6,416,772 31,123 210,447 21,628 67,070 69,528 413,602 52,899 8,997 65,544 184,573 1,582,099 42,183	0.01 0.05 0.01 0.03 0.00 0.01 0.00 0.04 0.49 0.00 0.02 0.00 0.01 0.01 0.03

Curan	Contracts –	(Continued)

Local onal ount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% Shareholde Equi
	Interest Rate Swaps – (Continued)					
122,360,000	Floating (USD 3 month LIBOR)	Fixed 2.378%	USD	09/03/2031	1,139,333	0.
53,375,000	Fixed 4.000%	Floating (ZAR 3 month JIBAR)	ZAR	16/06/2023	5,771	0.
102,710,000	Floating (ZAR 3 month JIBAR)	Fixed 6.250%	ZAR	17/06/2026	106,691	0.
13,950,000	Floating (ZAR 3 month JIBAR)	Fixed 7.750%	ZAR	16/06/2031	17,944	0.0
REALISED GAIN	ON INTEREST RATE SWAPS				16,797,276	1.:
	Credit Default Swaps					
6,200,000	Floating (iTraxx Europe Crossover Series 35 Version 1)	Fixed 5.000%	EUR	20/06/2026	126,482	0.
60,370,000	Floating (China Government International Bond)	Fixed 1.000%	USD	20/06/2022	126,869	0.
23,900,000	Floating (China Government International Bond)	Fixed 1.000%	USD	20/12/2023	215,515	0.
590,000	Floating (Colombia Government International Bond)	Fixed 1.000%	USD	20/12/2023	8,214	0
4,250,000	Floating (General Electric Co.)	Fixed 1.000%	USD	20/06/2024	99,388	0.
9,910,000	Floating (Indonesia Government	Fixed 1.000%	USD	20/06/2024	143,969	0.
	International Bond)					
1,640,000	Floating (Qatar Government International Bond)	Fixed 1.000%	USD	20/06/2024	17,139	0.
1,750,000	Floating (General Electric Co.)	Fixed 1.000%	USD	20/12/2024	44,912	0.
700,000	Floating (Qatar Government International Bond)	Fixed 1.000%	USD	20/12/2024	7,521	0.
3,640,000	Floating (Saudi Government International Bond)	Fixed 1.000%	USD	20/12/2024	46,359	0.
5,325,000	Floating (The Markit CDX North America Investment Grade 33 Version 1 Index)	Fixed 1.000%	USD	20/12/2024	23,462	0
50,351,600	Floating (The Markit CDX North America High Yield 34 Version 1 Index)	Fixed 5.000%	USD	20/06/2025	6,469,541	0
50,575,000	Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%	USD	20/06/2025	543,778	0
64,670,000	Floating (Markit CDX Emerging Markets 35 Version 1 Index)	Fixed 1.000%	USD	20/06/2026	578,238	0
3,500,000	Floating (The Markit CMBX North America BBB- 11 Index)	Fixed 3.000%	USD	18/11/2054	787,518	0
3,950,000	Floating (The Markit CMBX North America BBB- 11 Index)	Fixed 3.000%	USD	18/11/2054	394,967	0
3,800,000	Floating (The Markit CMBX North America BBB- 11 Index)	Fixed 3.000%	USD	18/11/2054	233,741	0
2,400,000	Floating (The Markit CMBX North America BBB- 11 Index)	Fixed 3.000%	USD	18/11/2054	78,624	0
2,750,000	Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%	USD	17/10/2057	326,675	0
1,700,000	Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%	USD	17/10/2057	52,854	0
1,700,000	Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%	USD	17/10/2057	8,922	0
3,500,000	Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%	USD	17/10/2057	6,482	0
2,400,000	Floating (The Markit CMBX North	Fixed 3.000%	USD	17/11/2059	178,628	0
750,000	America BBB- 10 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD	17/11/2059	45,262	0
3,900,000	America BBB- 10 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD	17/11/2059	177,951	0
1,600,000	America BBB- 10 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD	17/11/2059	28,745	C
	America BBB- 10 Index)				40 == : == :	
REALISED GAIN	ON CREDIT DEFAULT SWAPS				10,771,756	0
69,440,000	Inflation Swaps Fixed 1.390%	Floating (EUR 12 month LIBOR)	EUR	15/03/2026	1,202,930	0
59,150,000	Floating (GBP 12 month LIBOR)	Fixed 3.469%	GBP	15/11/2025	591,336	0
REALISED GAIN	ON INFLATION SWAPS				1,794,266	0

et Local					Unrealised	% o
otional mount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equit
	Interest Rate Swaps					
375,680,000	Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	25/01/2024	(760,661)	(0.06
116,370,000	Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	24/02/2024	(116,640)	(0.01
167,080,000	Fixed 1.550%	Floating (AUD 6 month BBSW) Fixed 1.240%	AUD	23/02/2026	(318,719)	(0.02
73,940,000 158,700,000	Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW)	Fixed 1.710%	AUD AUD	28/10/2030 21/01/2031	(1,971,490) (2,936,630)	(0.15 (0.23
127,690,000	Floating (BRL 1 month BRCDI)	Fixed 3.390%	BRL	03/01/2022	(171,674)	(0.20
97,220,000	Fixed 5.800%	Floating (BRL 1 month BRCDI)	BRL	02/01/2023	(8,829)	(0.00
27,955,000	Floating (BRL 1 month BRCDI)	Fixed 4.230%	BRL	02/01/2023	(100,605)	(0.01
30,905,000	Floating (BRL 1 month BRCDI)	Fixed 4.930%	BRL	02/01/2024	(175,536)	(0.01
107,350,000	Floating (BRL 1 month BRCDI)	Fixed 7.370%	BRL	02/01/2024	(18,947)	(0.00
65,800,000	Fixed 8.495%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	(15,891)	(0.00
142,810,000	Floating (CAD 3 month CDOR)	Fixed 0.700%	CAD	18/11/2023	(546,687)	(0.04
30,650,000	Floating (CHF 6 month LIBOR)	Fixed 0.000%	CHF	16/06/2028	(141,686)	(0.01
123,440,000	Floating (CNY 3 month LIBOR)	Fixed 2.500%	CNY	15/09/2023	(11,128)	(0.00
23,290,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	17/05/2023	(3,019)	(0.00
35,480,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	16/06/2023	(2,824)	(0.00
133,050,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	28/03/2026	(500,385)	(0.04
205,620,000	Floating (EUR 6 month EURIBOR)	Fixed 0.050%	EUR	21/05/2030	(4,636,250)	(0.36
74,710,000	Floating (EUR 6 month EURIBOR)	Fixed 0.500%	EUR	12/02/2031	(915,635)	(0.07
13,020,000	Fixed 0.250%	Floating (EUR 6 month EURIBOR)	EUR	17/05/2031	(105,105)	(0.01
830,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2031	(4,678)	(0.00
50,420,000	Floating (EUR 6 month EURIBOR)	Fixed 0.000%	EUR	16/06/2031	(40,304)	(0.00
79,130,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	15/09/2031	(441,984)	(0.03
11,590,000	Floating (EUR 6 month EURIBOR)	Fixed 0.219%	EUR	14/02/2032	(34,559)	(0.00
20,900,000	Fixed 0.900%	Floating (EUR 6 month EURIBOR)	EUR	05/05/2041	(131,364)	(0.01
15,250,840,000	Fixed 0.000%	Floating (JPY 6 month LIBOR)	JPY	16/06/2026	(62,213)	(0.01
4,834,076,322	Fixed 0.250%	Floating (JPY 6 month LIBOR)	JPY	19/03/2030	(16,654)	(0.00
10,068,340,000	Fixed 0.000%	Floating (JPY 6 month LIBOR)	JPY	16/06/2031	(357,288)	(0.03
1,969,060,000	Fixed 0.500%	Floating (JPY 6 month LIBOR)	JPY	16/06/2051	(165,026)	(0.01
571,990,000	Fixed 4.700%	Floating (MXN 1 month TIIE)	MXN	14/06/2023	(87,338)	(0.01
29,450,000	Floating (MXN 1 month TIIE)	Fixed 5.550%	MXN	10/06/2026	(40,057)	(0.00)
215,060,000	Fixed 2.130%	Floating (NOK 6 month NIBOR)	NOK	11/05/2031	(22,144)	(0.00
286,260,000	Fixed 2.000%	Floating (NOK 6 month NIBOR)	NOK	16/06/2031	(78,712)	(0.01
54,780,000 197,970,000	Floating (NZD 3 month NZDBB) Fixed 0.250%	Fixed 1.250%	NZD PLN	16/06/2026 16/12/2021	(194,381)	(0.02 (0.00
178,825,000	Fixed 0.250% Fixed 1.000%	Floating (PLN 3 month WIBOR) Floating (PLN 6 month WIBOR)	PLN	16/06/2023	(26,166) (107,411)	(0.00
39,760,000	Floating (PLN 6 month WIBOR)	Fixed 0.750%	PLN	16/12/2025	(320,082)	(0.01
1,500,370,000	Floating (SEK 3 month STIBOR)	Fixed 0.730 %	SEK	16/06/2026	(66,864)	(0.03
264,460,000	Floating (SEK 3 month STIBOR)	Fixed 1.000%	SEK	16/06/2031	(123,823)	(0.01
921,230,000	Fixed 0.275%	Floating (USD 3 month LIBOR)	USD	03/03/2023	(424,618)	(0.03
66,090,000	Fixed 0.250%	Floating (USD 3 month LIBOR)	USD	16/06/2024	(119,134)	(0.01
585,360,000	Floating (USD 1 month LIBOR)	Floating (USD 3 month LIBOR)	USD	25/07/2024	(286,847)	(0.02
85,360,000	Fixed 1.598%	Floating (USD 3 month LIBOR)	USD	11/03/2026	(365,381)	(0.03)
44,240,000	Fixed 1.500%	Floating (USD 3 month LIBOR)	USD	02/02/2031	(107,135)	(0.01
42,160,000	Floating (USD 3 month LIBOR)	Fixed 0.750%	USD	16/06/2031	(34,066)	(0.00
9,630,000	Fixed 2.500%	Floating (USD 3 month LIBOR)	USD	17/09/2031	(25,132)	(0.00
158,880,000	Fixed 2.431%	Floating (USD 3 month LIBOR)	USD	25/02/2036	(53,677)	(0.00
96,470,000	Fixed 2.503%	Floating (USD 3 month LIBOR)	USD	10/03/2036	(652,318)	(0.05
25,880,000	Fixed 1.250%	Floating (USD 3 month LIBOR)	USD	16/06/2051	(36,855)	(0.00
INREALISED LOSS	ON INTEREST RATE SWAPS				(17,884,552)	(1.37
	Credit Default Swaps				. ,	
20,450,000	Fixed 1.000%	Floating (iTraxx Europe	EUR	20/06/2026	(74,707)	(0.01)
6,400,000	Fixed 1.000%	Series 35 Version 1) Floating (China Government	USD	20/06/2021	(4,429)	(0.00)
1,520,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(1,048)	(0.00
		International Bond)			, , ,	,
11,100,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(7,707)	(0.00
3,610,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(2,498)	(0.00
7,090,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(5,024)	(0.00
14,790,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(10,595)	(0.00
12,580,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(9,006)	(0.00
		International Bond)				

et Local					Unrealised	% (
otional mount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equit
	Credit Default Swaps – (Continued)					
6,090,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(4,303)	(0.00
2,340,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(1,619)	(0.00
2,040,000	130070	International Bond)	005	20/00/2021	(1,010)	(0.00
10,290,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(7,158)	(0.00
1,730,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(1,212)	(0.00
		International Bond)				•
4,250,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(2,952)	(0.00
2,060,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(1,275)	(0.00
		International Bond)				
3,350,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(2,069)	(0.00
4,760,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(2,940)	(0.00
5 000 000	Fire d 4 000%	International Bond)	1100	00/00/0004	(0.405)	(0.00
5,830,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(3,465)	(0.00
6,900,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(4,084)	(0.00
		International Bond)				
NREALISED LOS	S ON CREDIT DEFAULT SWAPS				(157,709)	(0.01
	Inflation Swaps					
65,520,000 35,960,000	Floating (EUR 12 month LIBOR) Floating (GBP 12 month LIBOR)	Fixed 1.450% Fixed 3.246%	EUR GBP	15/03/2031 15/12/2025	(1,457,002)	(0.11
		1 ixed 3.240 //	GDF	13/12/2023	(1,275,360)	(0.10
NREALISED LOS	S ON INFLATION SWAPS				(2,732,362)	(0.21
OTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(20,774,623)	(1.59
IARKET VALUE C	OF INVESTMENTS 70,235)				1,441,624,106	110.5
THER ASSETS A	ND LIABILITIES				(137,710,539)	(10.56
HAREHOLDERS'	EQUITY				1,303,913,567	100.0
						% o
					Market Value	Shareholders
OTAL INVESTME	NTS				USD	Equit
	uding derivatives (cost USD 1,485,970,666)				1,434,764,918	110.0
nrealised gain on futu					484,462	0.0
nrealised loss on futu					(177,169)	(0.02
•	ward currency contracts ward currency contracts				12,819,537 (12,868,647)	0.9
	ward currency contracts  vard currency contracts held for hedging purposes				7,697,429	0.5
-	ward currency contracts held for hedging purposes				(3,195,248)	(0.24
	ased options (cost USD 5,026,524)				4,222,481	0.3
	options (cost USD (13,726,955))				(10,712,332)	(0.82
nrealised gain on swa					29,363,298	2.2
rrealised gain on swa					(20,774,623)	(1.59
ther Assets and Liabi					(137,710,539)	(10.56
					, , ,	•
hareholders' Equ	itv				1,303,913,567	100.0

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

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natwest Markets Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust and UBS AG.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and UBS AG.

The counterparties for swap contracts were Bank of America N.A., Barclays Capital, Inc., Citibank N.A., Credit Suisse, Deutsche Bank AG, JP Morgan Chase Bank N.A. and Morgan Stanley & Co. International Plc.

The maximum individual counterparty exposure as at 31 May 2021 is 2.06% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (d) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (e) A related party to Goldman Sachs Funds.
- $^{(f)}$  The yield for this fund as at 31 May 2021 was 0.011%.
- (9) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 50.89%	)					
Dominican Repub	lic					
43,400,000	Dominican Republic Bond	DOP	10.500%	07/04/2023	826,001	0.19
Japan						
8,415,086,100	Japan Government CPI Linked Bond—Series 24	JPY	0.100%	10/03/2029	78,497,710	17.91
United States						
	United States Treasury Note/Bond	USD	0.750%	31/05/2026	42,423,328	9.68
	United States Treasury Note/Bond	USD	1.244%	31/05/2028	42,456,836	9.69
53,020,000	United States Treasury Note/Bond	USD	2.875%	15/08/2028	58,819,063	13.42
					143,699,227	32.79
TOTAL BONDS					140,000,227	32.73
(cost USD 220,46	1,998)				223,022,938	50.89
					Market Value	% o Shareholders
Holdings	Security Description				USD	Equity
Mutual Funds –	8.34%					
Ireland 36,566,010	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distributi	ion Class) <sup>(c)(d)</sup>			36,566,010	8.34
TOTAL MUTUAL		,			,30,0.0	
(cost USD 36,566					36,566,010	8.34
TOTAL TRANSFE (cost USD 257,02	RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE 8.008)	E LISTING			259,588,948	59.23
· · · ·	· •					
					Market Value	% o Shareholders
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Transferable se Bonds – 31.95%	curities dealt in another regulated market					
United States						
	United States Cash Management Bill	USD	0.010%	14/09/2021	7,999,837	1.83
	United States Treasury Bill	USD	0.003%	29/07/2021	34,999,718	7.99
	United States Treasury Bill	USD	0.004%	10/08/2021	9,999,942	2.28
10,000,000	United States Treasury Bill	USD	0.006%	16/09/2021	9,999,807	2.28
42,000,000	United States Treasury Bill	USD	0.015%	07/10/2021	41,998,133	9.59
10,000,000	United States Treasury Bill	USD	0.016%	04/11/2021	9,999,350	2.28
	United States Treasury Bill	USD	0.017%	12/11/2021	9,999,317	2.28
15,000,000	United States Treasury Bill	USD	0.020%	18/11/2021	14,998,583	3.42
					139,994,687	31.95
TOTAL BONDS					100 001 007	
(cost USD 139,98	· ·				139,994,687	31.95
Agencies Asset United States	Backed Obligations – 45.50%					
1,819,058	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)</sup>	USD	5.885%	15/05/2041	318,629	0.07
5,395,318	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)</sup>	USD	5.835%	15/10/2041	977,936	0.22
10,369,079	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)</sup>	USD	6.335%	15/03/2042	1,848,832	0.42
7,520,280	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)</sup>	USD	5.805%	15/04/2042	1,340,864	0.31
4,909,418	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)</sup>	USD	6.449%	15/06/2042	926,313	0.2
7,797,715	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)</sup>	USD	5.885%	15/12/2043	1,412,200	0.32
336,570	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)</sup>	USD	5.885%	15/05/2044	63,868	0.01
6,330,586	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)</sup>	USD	5.985%	15/12/2044	1,207,148	0.28
632,989	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)</sup>	USD	5.985%	15/05/2045	130,501	0.03
781,530	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/07/2048	844,097	0.19
1,536,276	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/08/2048	1,657,651	0.3
760,311 232,880	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500% 5.000%	01/10/2048 01/12/2048	820,764 256,183	0.19
633,310	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000%	01/07/2049		0.00
1,943,102	- · · · · · · · · · · · · · · · · · · ·				695,131	
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2049	2,135,958 253,789	0.4
230,852	Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	5.000% 5.000%	01/10/2049		0.0
869,225 1 608 341	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/10/2049	959,111 1 763 578	0.2
1,608,341	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD		01/12/2049	1,763,578	0.4
8,148,305	i euerai i ionie Loan iviorigage Corp. (FRLIVIC)	090	4.500%	25/06/2050	1,272,475	0.29
2 265 425	Federal Home Loan Mortgage Corp. (FHLMC)	LISD	4 nnn%	25/07/2050	371 005	0.09
2,265,425 7.532.111	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)</sup>	USD USD	4.000% 6.008%	25/07/2050 25/07/2050	371,905 1,422,922	0.08

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
-	Backed Obligations – (Continued)					
United States – (C	,	1100	4.0000/	05/00/0050	000 400	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/08/2050	990,496	0.23
		USD	2.000%	25/09/2050	910,532	0.21
1,969,301	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/09/2050	322,473	0.07
	Federal National Mortgage Association (FNMA)	USD	5.000%	01/07/2023	58,852	0.01
38,539	Federal National Mortgage Association (FNMA)	USD	5.000%	01/04/2027	42,362	0.01
2,426,058	Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	6.664%	25/04/2037	514,860	0.12
	Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	4.958%	25/10/2040	787,970	0.18
1,749,179	Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	6.344%	25/10/2041	316,474	0.07
772,107		USD	6.444%	25/12/2041	147,222	0.03
1,233,390	Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	5.844%	25/02/2042	237,323	0.05
3,579,266	Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	6.394%	25/03/2042	700,019	0.16
2,663,289	Federal National Mortgage Association (FNMA)(e)	USD	6.564%	25/07/2042	488,455	0.11
	Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	5.294%	25/08/2042	1,039,329	0.24
12,194,323	Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	5.994%	25/10/2042	2,658,326	0.61
	Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	6.494%	25/02/2044	526,490	0.12
	Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	2.500%	25/03/2048	127,269	0.03
985,395	Federal National Mortgage Association (FNMA)	USD	5.000%	01/07/2048	1,085,989	0.25
752,127	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2048	811,342	0.18
706,562	Federal National Mortgage Association (FNMA)	USD	5.000%	01/01/2049	777,159	0.18
85,606	Federal National Mortgage Association (FNMA)	USD	5.000%	01/09/2049	94,043	0.02
4,263,764	Federal National Mortgage Association (FNMA)	USD	5.000%	01/04/2050	4,673,306	1.07
764,905	Federal National Mortgage Association (FNMA)	USD	5.000%	01/05/2050	842,737	0.19
3,861,740	Federal National Mortgage Association (FNMA)	USD	4.000%	25/07/2050	623,840	0.15
9,455,891	Federal National Mortgage Association (FNMA)	USD	2.000%	25/09/2050	1,045,783	0.24
1,828,899	Federal National Mortgage Association (FNMA)	USD	4.000%	25/09/2050	299,482	0.07
11,000,000	Federal National Mortgage Association (FNMA) TBA <sup>(f)</sup>	USD	2.000%	14/06/2051	11,108,475	2.53
1,000,000	Federal National Mortgage Association (FNMA) TBA <sup>(f)</sup>	USD	4.500%	14/06/2051	1,079,531	0.25
8,000,000	Federal National Mortgage Association (FNMA) TBA <sup>(f)</sup>	USD	2.000%	14/07/2051	8,061,079	1.84
629,517	Government National Mortgage Association (GNMA)(e)	USD	6.184%	20/01/2042	14,571	0.00
565,267	Government National Mortgage Association (GNMA)(e)	USD	6.034%	20/07/2043	105,914	0.02
1,718,981	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	5.860%	20/08/2043	341,871	0.08
237,702	Government National Mortgage Association (GNMA)	USD	4.000%	20/08/2044	29,825	0.01
5,946,206	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	5.484%	20/08/2044	1,054,698	0.24
1,261,018	Government National Mortgage Association (GNMA)	USD	4.000%	20/08/2045	162,624	0.04
2,552,986	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	5.584%	20/08/2045	441,768	0.10
901,343	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	6.084%	20/08/2045	165,673	0.04
6,946,798	Government National Mortgage Association (GNMA)(e)	USD	6.084%	20/08/2045	1,257,200	0.29
4,665,305	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	6.134%	20/08/2045	872,224	0.20
2,430,085	Government National Mortgage Association (GNMA)	USD	4.500%	16/09/2045	407,583	0.09
205,604	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	5.584%	20/09/2045	34,633	0.03
259,992	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	5.584%	20/09/2045	41,623	0.01
359,290	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	6.084%	20/09/2045	66,361	0.01
	. , , , , , , , , , , , , , , , , , , ,				902,390	0.01
4,653,997	Government National Mortgage Association (GNMA)(e)	USD	6.151%	20/09/2045		
16,875,790	Government National Mortgage Association (GNMA)	USD	4.000%	20/10/2045	2,148,459	0.49
393,470	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	5.584%	20/10/2045	67,031	0.01
650,205	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	6.084%	20/10/2045	116,118	0.03
	Government National Mortgage Association (GNMA)(e)	USD	6.134%	20/10/2045	2,293,066	0.52
6,737,875	Government National Mortgage Association (GNMA)(e)	USD	5.534%	20/11/2045	1,038,930	0.24
5,223,707	Government National Mortgage Association (GNMA)(e)	USD	5.534%	20/01/2046	885,624	0.20
	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	6.084%	20/01/2046	505,154	0.11
	Government National Mortgage Association (GNMA)(e)	USD	6.084%	20/01/2046	291,644	0.07
	Government National Mortgage Association (GNMA)(e)	USD	6.101%	20/08/2048	388,428	0.09
3,901,182	. , , , , , , , , , , , , , , , , , , ,	USD	6.084%	20/09/2048	690,968	0.16
2,288,515	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	6.034%	20/10/2048	391,539	0.09
23,524,402	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2048	25,601,376	5.84
5,559,854	Government National Mortgage Association (GNMA)	USD	4.500%	20/01/2049	5,978,013	1.36
7,587,917	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	5.934%	20/01/2049	1,301,192	0.30
85,572	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	5.951%	20/01/2049	14,383	0.00
6,243,914	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	3.154%	20/06/2049	485,177	0.11
1,248,871	Government National Mortgage Association (GNMA)(e)	USD	5.934%	20/06/2049	218,517	0.05
578,433	Government National Mortgage Association (GNMA)(e)	USD	6.001%	20/06/2049	91,428	0.02
5,985,546	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	5.934%	20/09/2049	1,186,875	0.27
13,700,016	Government National Mortgage Association (GNMA)	USD	3.500%	20/10/2049	1,384,763	0.32
6,687,675	Government National Mortgage Association (GNMA)(e)	USD	5.934%	20/12/2049	1,063,253	0.24
348,434	. , ,	USD	4.000%	20/01/2050	41,956	0.01
6,900,580	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	6.050%	20/03/2050	1,311,266	0.30
5,529,728	Government National Mortgage Association (GNMA)	USD	3.500%	20/04/2050	723,963	0.30
14,232,302	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2050	1,872,694	0.43
4,050,092	Government National Mortgage Association (GNMA) <sup>(e)</sup>	USD	6.051%	20/06/2050	682,395	0.43
	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2050	1,322,919	0.30
10,212,211	Service Control of the Control (Ordina)	000	2.000 /0	20, 10,2000	1,022,019	0.50

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
-	sset Backed Obligations – (Continued)					
	s – (Continued) 000 Government National Mortgage Association (GNMA) TBA <sup>(f)</sup>	USD	2.000%	21/06/2051	20,325,127	4.64
	000 Government National Mortgage Association (GNMA) TBA	USD	2.500%	21/06/2051	60,042,606	13.70
					199,414,895	45.50
TOTAL AGEN	NCIES ASSET BACKED OBLIGATIONS 14.465,263)				199,414,895	45.50
-	NSFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET					
(cost USD 33	14,455,252)				339,409,582	77.45
Other Trans	ferable Securities					
Bonds – 0.0						
Dominican Re 11,390,0	000 Dominican Republic Central Bank Notes	DOP	11.000%	15/09/2023	221,841	0.05
TOTAL BONE (cost USD 24					221,841	0.05
TOTAL OTHE	ER TRANSFERABLE SECURITIES 3,504)				221,841	0.05
MARKET VAL	LUE OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost USD 59	11,726,764)				599,220,371	136.73
Futures Con	ntracts – (0.07%)					0/ 6
Number of				Commitment Market Value	Unrealised Gain	% of Shareholders'
Contracts	Security Description			USD	USD	Equity
116	AUD Australian Treasury Bonds 10YR Futures 15/06/2021		Long	12,535,915	49,072	0.01
10	EUR German Federal Republic Bonds 10YR Futures 08/06/2021		Long	2,067,769	12,165	0.00
(179)	USD US Treasury Notes 10YR Futures 21/09/2021		Short	(23,602,828)	36,251	0.01
UNREALISED	D GAIN ON FUTURES CONTRACTS				97,488	0.02
				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Loss USD	Shareholders' Equity
(48)	JPY Japan Government Bonds 10YR Futures 14/06/2021		Short	(66,101,723)	(314,167)	(0.07)
(10)	USD		0.10.1	(00,101,120)	(011,101)	(0.01)
4	US Treasury Long Bond Futures 21/09/2021		Long	625,750	(2,437)	(0.00)
(440)	· · · · · · · · · · · · · · · · · · ·		Short	(97,116,250)	(4,391)	(0.00)
(501) 91	,		Short	(62,033,977) 16,837,844	(13,170)	(0.00) (0.01)
	US Treasury Ultra Long Notes 10YR Futures 21/09/2021		Long Short	(15,932,812)	(19,916) (31,321)	(0.01)
				(157,619,445)	(71,235)	(0.02)
UNREALISED	D LOSS ON FUTURES CONTRACTS				(385,402)	(0.09)
Non-Deliver	rable Bond Forward Contracts – 0.01%	<u> </u>	<u> </u>			
				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders' Equity
	COP					
	Colombian TES COP Bond Forward 08/07/2021		Long	44,150	44,150	0.01
7,217,200,000	Colombian TES COP Bond Forward 08/07/2021		Long	12,790	12,790	0.00
LINDEALIST	D GAIN ON NON-DELIVERABLE BOND FORWARD CONTRACTS			56,940	56,940	0.01
UNKEALISEL	DIGAIN ON NON-DELIVERABLE BOND FORWARD CONTRACTS				56,940	0.01

Forward Currency Contracts - 0.29%

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
AUD	16,829,316	USD	12,960,929	01/06/2021	8,583	0.00
CAD	5,444,461	USD	4,321,203	01/06/2021	185,428	0.04
BRL	9,870,344	USD	1,859,853	02/06/2021	27,547	0.00
HKD	22,610,118	USD	2,910,359	02/06/2021	2,678	0.00
PLN	62,793,000	USD	16,259,622	02/06/2021	775,687	0.18
EUR EUR	1,101,111 1,094,862	ILS JPY	4,307,548 143,974,383	07/06/2021 07/06/2021	14,793 23,236	0.00 0.01
COP	3,671,396,820	USD	982,800	08/06/2021	5,650	0.00
USD	113,989,825	JPY	12,433,953,146	10/06/2021	952,713	0.21
NZD	25,835,496	USD	18,653,146	11/06/2021	72,054	0.00
TWD	80,126,138	USD	2,874,227	11/06/2021	19,276	0.00
USD USD	96,549,141	EUR NZD	79,308,159	11/06/2021	50,431	0.04 0.01
USD	19,262,095 10,962,000	TRY	26,554,746 92,574,639	11/06/2021 14/06/2021	15,597 251,574	0.06
KRW	10,091,242,139	USD	8,975,621	15/06/2021	76,659	0.01
TWD	118,153,928	USD	4,240,227	15/06/2021	28,460	0.01
AUD	24,722,533	USD	19,050,811	16/06/2021	2,781	0.00
CAD	1,623,949	EUR	1,097,314	16/06/2021	8,879	0.00
CAD CHF	31,710,720 15 163 347	USD EUR	25,261,763 13,751,680	16/06/2021	985,791	0.23 0.01
CHF	15,163,347 11,202,612	USD	13,751,680 12,162,461	16/06/2021 16/06/2021	105,202 278,311	0.07
CNH	17,103,291	EUR	2,177,094	16/06/2021	33,788	0.01
CNH	154,712,464	USD	23,614,179	16/06/2021	655,958	0.16
CZK	117,265,428	EUR	4,534,939	16/06/2021	88,736	0.02
CZK	28,990,374	USD	1,359,150	16/06/2021	27,059	0.01
EUR EUR	1,720,675 4,943,985	AUD JPY	2,660,246 640,665,193	16/06/2021 16/06/2021	43,600 191,631	0.01 0.04
EUR	7,473,763	NOK	75,628,060	16/06/2021	30,040	0.00
EUR	57,197,751	USD	68,911,170	16/06/2021	691,275	0.15
GBP	1,771,175	EUR	2,042,132	16/06/2021	22,122	0.00
GBP	965,923	JPY	147,076,187	16/06/2021	30,150	0.01
GBP ILS	8,845,106 24,457,896	USD USD	12,349,488 7,504,398	16/06/2021 16/06/2021	170,955 18,625	0.05 0.00
MXN	601,509,412	USD	29,372,638	16/06/2021	710,951	0.00
NOK	226,565,684	USD	26,745,771	16/06/2021	409,810	0.09
NZD	4,090,246	AUD	3,777,636	16/06/2021	53,092	0.02
NZD	1,834,249	JPY	145,836,540	16/06/2021	3,552	0.00
NZD	24,461,840	USD	17,425,275	16/06/2021	304,049	0.07
SEK SEK	11,268,180 11,850,974	EUR NOK	1,097,314 11,668,364	16/06/2021 16/06/2021	20,282 27,146	0.01 0.01
SEK	210,908,847	USD	24,959,220	16/06/2021	413,368	0.10
SGD	10,904,592	USD	8,115,514	16/06/2021	122,110	0.03
USD	7,914,223	AUD	10,204,994	16/06/2021	49,262	0.01
USD	26,834,635	JPY	2,917,881,720	16/06/2021	306,870	0.08
ZAR IDR	199,307,306	USD USD	13,498,607	17/06/2021	917,958	0.22 0.00
TWD	11,447,702,823 74,157,958	USD	797,027 2,661,370	21/06/2021 21/06/2021	845 19,642	0.00
USD	16,710,275	AUD	21,485,045	21/06/2021	151,389	0.03
USD	28,048,998	EUR	22,922,006	21/06/2021	153,120	0.03
USD	6,927,865	TRY	57,995,468	23/06/2021	251,046	0.05
EUR	11,382,134	USD	13,575,387	25/06/2021 25/06/2021	277,638	0.06
SGD USD	6,962,885 531,275	USD PEN	5,245,993 1,984,844	25/06/2021 25/06/2021	13,835 14 588	0.00
KRW	1,490,307,125	USD	1,326,250	28/06/2021	14,588 10,637	0.00
USD	21,699,086	EUR	17,716,390	28/06/2021	135,485	0.02
IDR	115,884,961,309	USD	7,997,713	01/07/2021	70,341	0.02
BRL	14,107,298	USD	2,644,031	02/07/2021	45,507	0.01
USD USD	2,992,159 6.478.495	COP MXN	11,127,466,142 130,180,179	22/07/2021 04/08/2021	3,802	0.01 0.00
USD	6,478,495 2,929,655	GBP	2,062,259	05/08/2021	3,337 10,360	0.00
CHF	446,674	USD	496,698	09/08/2021	32	0.00
USD	1,915,890	NOK	15,855,452	09/08/2021	15,347	0.00
USD	3,209,503	CLP	2,272,903,537	12/08/2021	75,200	0.01
SGD	1,587,891	USD	1,192,195	13/08/2021	7,158	0.00
ZAR RUB	52,813,201 213,402,205	USD USD	3,742,905 2,859,406	13/08/2021 18/08/2021	48,342 17 //3/	0.01 0.00
CAD	213,402,205 5,444,461	USD	4,498,175	20/08/2021	17,434 7,920	0.00
USD	6,676,982	AUD	8,626,058	20/08/2021	27,158	0.01
RUB	117,199,790	USD	1,518,132	01/10/2021	51,579	0.01
UNREALISED GAIN	N ON FORWARD CUR	RENCY CON	ITRACTS		10,645,461	2.43

Forward Currency Contracts – (Continued)

USD	Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD						(151,533)	
USD							
USD							
EUR 92,189.546 USD 93.014.71 03.06.022 (19.5.959) (0.0.9) EUR 936,775 EUR 10.012.71 05.00 03.00.022 (19.5.959) (0.0.9) EUR 936,775 USD 20.01.00 03.00.00.00.00.00.00.00.00.00.00.00.00.0							, ,
USD   37,85.852   UR							, ,
EUR 16.012-24 USD 2.22.11.000 707.00.2121 (6.020) (0.02) MANN 12.444.940 USD 62.23.000 707.00.2121 (6.719) (0.02) MANN 12.444.940 USD 62.23.000 707.00.2121 (7.179) (0.02) MANN 12.444.940 USD 62.23.000 707.00.2121 (7.179) (0.02) MANN 12.444.940 USD 62.23.000 707.00.2121 (7.179) (0.02) MANN 12.444.940 USD 62.23.000 707.00.2121 (7.179) (0.02) MANN 12.444.940 USD 707.00.2121 (7.189) (0.02) MANN 12.444.940 USD 707.00.2121 (7.189) (0.02) MANN 12.444.940 USD 838.759 USD 838.7529 1100.00.2121 (7.289) (0.02) MANN 12.444.940 USD 838.759 1100.00.2121 (7.289) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.289) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.289) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.289) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.289) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.289) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.289) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.282) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.282) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.282) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.282) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.282) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.282) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.282) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.282) (0.02) MANN 12.444.940 USD 4.00.20.2139 1100.00.2121 (7.282) (0.02) MANN 12.444.940 USD 4.00.20.2121 (7.282) (0.02) MANN 12.444.940 USD 4.00.20.2121 (7.282) (0.02) MANN 12.444.940 USD 4.00.20.20.20.20.20.20.20.20.20.20.20.20.							, ,
EUR 19,012,344 USD 22,011,050 (70,02121 (6,640) (0,12) (0,10) (1,465,564) USD 19,067 MON 12,41,464,565 USD 19,067 MON 12,41,446,565 USD 19,067 MON 12,41,444,645 (70,02121 (17,129) (0,10) (1,1							
MAN							, ,
USD							
USD 69.457 COP 9.89.041822 (08.05221 (08.052) (00.01) USD 98.457 COP 9.89.041822 (08.052) (00.01) USD 98.0457 VXD 88.3727 (100662021 (08.02) (00.01) USD 98.0457 VXD 88.3725 (10062021 (08.02) (00.01) USD 98.0457 VXD 88.3725 (10062021 (28.451) (00.01) USD 28.0545 VXD 88.3725 (10062021 (28.451) (00.01) USD 28.0545 VXD 88.3725 (10062021 (28.451) (00.01) USD 927.177 ILS 3.038.61 (10062021 (73.852) (00.02) USD 12.477,618 KWN 14.08.561,014 (10062021 (73.852) (00.02) USD 12.477,618 KWN 14.08.561,014 (10062021 (73.852) (00.02) USD 12.477,618 KWN 14.08.561,014 (10062021 (73.852) (00.02) USD 12.477,618 KWN 14.08.561,014 (10062021 (73.852) (00.02) USD 12.477,618 KWN 14.08.561,014 (10062021 (73.852) (00.02) USD 12.477,618 KWN 14.08.561,014 (10062021 (73.852) (00.02) USD 12.477,618 KWN 14.08.561,014 (10062021 (73.852) (00.02) USD 12.477,618 KWN 14.08.561,014 (10062021 (73.852) (00.02) USD 12.477,618 KWN 14.08.561,014 (10062021 (73.852) (00.02) USD 12.477,618 KWN 14.08.561,014 (10062021 (73.852) (00.02) USD 12.477,618 KWN 14.08.561,014 (10062021 (73.877) (00.02) USD 14.578,014 (10062021 (73.877) (00.02) USD 15.478,014 (10062021 (73.877) (00.02) USD 15.478,014 (10062021 (73.877) (00.02) USD 15.478,014 (10062021 (73.877) (00.02) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (10062021 (73.874) (00.01) USD 15.478,014 (							
JPY	USD	610,967	MXN		07/06/2021		
USD	USD	963,457	COP	3,690,041,382	08/06/2021		
EUR 68.27.6.10 USD 83.197.046 1106.0021 (125.999) (0.0.9) USD 8.28.5.347 (105.104) (0.0.00	JPY	3,968,015,759	USD	36,435,247	10/06/2021	(362,002)	(0.08)
USD	USD	583,047	NZD	838,725	10/06/2021	(24,851)	(0.01)
TRY						(123,599)	
USD							, ,
USD 12,477,643 RRW 14,06,081,002 (158,086) (0.02) EUR 1,151,381 CAD 1,708,445 (156,002) (13,024) (0.00) EUR 10,089,537 CHF 11,084,195 (166,002) (18,327) (0.02) EUR 3,472,282 GBP 3,00,4510 (166,002) (27,246) (0.01) EUR 5,355,005 EK 5,366,504 (166,002) (27,246) (0.01) EUR 5,355,005 EK 5,366,504 (166,002) (27,246) (0.01) EUR 7,504,136 USD 2,664,543 (166,002) (17,268) (0.00) BPY 425,554,521 CAD 4,805,589 (166,002) IPY 425,554,521 CAD 4,805,589 (166,002) IPY 425,554,521 CAD 4,805,589 (166,002) IPY 425,554,521 CAD 4,805,589 (166,002) IPY 7,464,84 USD 8,44,556,869 (166,002) IPY 7,464,84 USD 8,44,556,869 (166,002) INFO 7,464,84 USD 8,44,556,869 (166,002) INFO 7,464,84 USD 8,44,556,869 (166,002) INFO 1,576,44,74 USD 8,44,556,869 (166,002) INFO 1,576,44,74 USD 8,44,556,869 (166,002) INFO 1,576,44,74 USD 8,44,556,869 (166,002) INFO 1,576,44,74 USD 8,44,556,869 (166,002) INFO 1,576,44,74 USD 8,44,556,869 (166,002) INFO 1,576,44,74 USD 8,44,556,869 (166,002) INFO 1,576,44,74 USD 8,44,54,569 (166,002) INFO 1,576,44,74 USD 8,44,54,569 (166,002) INFO 1,576,44,74 USD 8,44,54,569 (166,002) INFO 1,576,44,74 USD 8,44,54,569 (166,002) INFO 1,576,44,74 USD 8,44,74,74 USD 8,44,74,74 USD 8,44,74,74 USD 8,44,74,74 USD 8,44,74,74 USD 8,44,74,74 USD 8,45,74,							
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EUR         1,069,9537         CHF         1,088,195         1,606,2021         (8,827)         (0,02)           EUR         3,472,928         GBP         3,004,191         1606,2021         (7,879)         (0,01)           EUR         5,355,905         SEK         5,366,034         1606,2021         (47,208)         (0,01)           GBP         1,293,939         CHF         1613,831         1606,2021         (1,288)         (0,00)           JPY         1,285,939         CAD         4,805,589         1606,2021         (1,289)         (0,00)           JPY         1,802,983,877         CAD         4,805,589         1606,2021         (1,244)         (0,01)           JPY         1,802,983,877         CAD         4,805,589         1606,2021         (1,244)         (0,02)           NCK         3,448,491         EUR         3,435,689         1606,2021         (19,489)         (0,02)           NCK         3,485,491         EUR         3,455,689         1606,2021         (49,489)         (0,01)           USD         2,5077,512         CAD         2,875,275         1606,2021         (49,489)         (0,11)           USD         1,572,474         CMI         1,575,775         160							, ,
EUR 1,129,302 CZK 28,949,748 1606,0021 (7,897) (0.00) EUR 3,472,928 6BP 3,004,910 1606,0021 (7,897) (0.00) EUR 5,335,906 SEK 5,366,304 1606,0021 (7,898) (0.01) GBP 1,293,399 CHF 1,613,331 1606,0021 (7,898) (0.01) HUF 756,441,366 USD 2,265,453 1606,0021 (7,1887) (0.00) HUF 756,441,366 USD 2,265,453 1606,0021 (7,1887) (0.00) HUF 1,802,688,817 USD 15,418,268 1606,0021 (7,1887) (0.00) HUF 7,488,483 USD 15,418,268 1606,0021 (117,646) (0.02) HUF 7,488,483 USD 18,411,389 1606,0021 (117,646) (0.02) HUF 7,488,483 USD 18,141,189 1606,0021 (117,646) (0.02) HUSD 15,761,437 CHF 14,570,519 1606,0021 (118,747) (0.11) HUSD 15,761,437 CHF 14,570,519 1606,0021 (118,747) (0.11) HUSD 15,761,437 CHF 14,570,519 1606,0021 (118,747) (0.11) HUSD 15,761,437 CHF 14,570,519 1606,0021 (118,747) (0.11) HUSD 15,761,437 CHF 14,570,519 1606,0021 (118,747) (0.11) HUSD 15,761,437 CHF 14,570,519 1606,0021 (118,747) (0.11) HUSD 15,761,437 CHF 14,570,519 1606,0021 (118,747) (0.11) HUSD 16,747,440 HUR 12,274,549 1606,0021 (118,747) (0.11) HUSD 17,741,140 HUSD 18,140,006 HUSD 18,140,006 HUSD 18,140,006 HUSD 18,150,006 HUSD 1							, ,
EUR 5.359.06 SEK 5.360.094 160062021 (27.404) (0.01) GBP 1.269.399 CHF 1.813.831 160062021 (47.209 (0.01) GBP 1.269.399 CHF 1.813.831 160062021 (11.87) (0.00) JPY 4.28.545.21 CAD 4.805.889 160062021 (11.87) (0.00) JPY 4.28.545.25 CAD 4.805.889 160062021 (172.404) (0.01) JPY 1.82.28.08.817 USD 1.5418.286 160062021 (172.404) (0.01) JPY 1.82.28.08.817 USD 1.5418.2869 160062021 (172.404) (0.01) JPY 1.82.28.08.817 USD 1.5418.2869 160062021 (172.404) (0.01) JPY 1.82.28.08.817 USD 1.5418.2869 160062021 (172.404) (0.01) JPY 1.82.28.08.817 USD 1.5418.2869 160062021 (172.404) (0.01) JPY 1.82.28.08.817 USD 1.5418.2869 160062021 (172.404) (0.01) JPY 1.82.28.08.817 USD 1.5418.2869 160062021 (149.569) (0.00) JPY 7.48.68.481 USD 9.5418.1899 160062021 (15.98)69 (0.00) JPY 7.48.68.481 USD 9.5418.1899 160062021 (15.98)69 (0.00) JPY 7.48.28.28.28.28.28.28.28.28.28.28.28.28.28						,	
EUR 5.33.5906 SEK 54.366.394 1606.2021 (47.208) (0.01) GBP 1.259.399 CHF 1.613.6331 1606.2021 (9.268) (0.00) HUF 756.441.366 USD 2.2654.542 1606.2021 (7.1887) (0.00) HVF 42.95.54.521 CAD 4.805.5898 1606.2021 (7.1887) (0.00) JPY 42.95.54.521 CAD 4.805.5898 1606.2021 (7.1887) (0.00) JPY 1.802.988.817 USD 15.418.268 1606.2021 (17.7848) (0.02) JPY 1.802.988.817 USD 15.418.268 1606.2021 (17.7848) (0.02) WK 34.845.91 EUR 3.435.5898 1606.2021 (17.7848) (0.02) WK 34.845.91 EUR 3.435.5898 1606.2021 (17.7848) (0.02) WK 34.845.91 EUR 3.435.5898 1606.2021 (554.596) (0.10) USD 2.307.7512 CAD 2.785.5275 1606.2021 (554.596) (0.10) USD 15.761.437 CHF 1.4570.519 1606.2021 (461.8776) (0.11) USD 15.761.437 CHF 1.4570.519 1606.2021 (461.8776) (0.11) USD 15.781.430 CHF 1.2274.595 1606.2021 (461.8776) (0.11) USD 15.781.430 EUR 4.273.124 1606.2021 (461.8776) (0.11) USD 8.115.005 GBP 5.801.979 1606.2021 (463.577) (0.02) USD 8.181.005 GBP 5.801.979 1606.2021 (463.577) (0.02) USD 8.808.822 US 2.440.704 1606.2021 (463.577) (0.02) USD 2.4747.109 MW 5.538.0094 1606.2021 (682.512) (0.21) USD 11.425.911 MOK 95.205.589 1606.2021 (682.512) (0.21) USD 11.425.911 MOK 95.205.589 1606.2021 (682.512) (0.01) USD 11.425.911 MOK 95.205.589 1606.2021 (682.512) (0.01) USD 11.425.911 MOK 95.205.589 1606.2021 (682.512) (0.01) USD 11.425.911 MOK 95.205.589 1606.2021 (682.512) (0.01) USD 11.425.911 MOK 95.205.589 1606.2021 (682.512) (0.01) USD 11.425.911 MOK 95.205.589 1606.2021 (682.512) (0.01) USD 11.425.911 MOK 95.205.589 1606.2021 (682.512) (0.01) USD 11.425.911 MOK 95.205.589 1606.2021 (682.512) (0.01) USD 11.425.911 MOK 95.205.589 1606.2021 (682.512) (0.01) USD 11.425.911 MOK 95.205.589 1606.2021 (682.512) (0.01) USD 11.425.915 MOK 95.205.589 1606.2021 (682.512) (0.01) USD 11.445.680 ZM 74 10.000 MOK 95.205.589 1606.2021 (682.512) (0.01) USD 11.445.680 ZM 74 10.000 MOK 95.205.205 (0.01) USD 11.445.680 ZM 74 10.000 MOK 95.205.205 (0.01) USD 11.445.680 ZM 74 10.000 MOK 95.205.205 (0.01) USD 1.466.205 (0.01) USD 1.466.205 (0.01) USD 1.466.205 (0.01) USD							, ,
CBP							, ,
HUF						,	
JPY							. ,
NOK	JPY	429,554,521	CAD	4,805,589	16/06/2021		(0.01)
TFY         74,486,483         USD         9,141,188         filoscolor         (0.10)           USD         23,077,512         CAD         28,795,275         161082021         (756,874)         (0.17)           USD         115,761,437         CHF         14,570,519         161082021         (451,776)         (0.11)           USD         48,174,734         EUR         40,273,124         161082021         (481,775)         (0.01)           USD         8,150,036         GBP         5,860,197         161062021         (482,577)         (0.04)           USD         8,086,862         LS         26,480,704         161062021         (463,577)         (0.04)           USD         11,425,911         NOK         96,236,358         16106,70221         (10,204)         (0.01)           USD         11,425,911         NOK         96,236,358         16106,70221         (40,435)         (0.01)           USD         13,762,035         NZD         19,402,180         16106,80221         (40,435)         (0.01)           USD         13,769,111         SEK         150,416,244         16106,2021         (44,435)         (0.01)           USD         11,809,988         TY         102,606,216         1	JPY	1,682,968,817	USD	15,418,266	16/06/2021	(117,646)	(0.02)
USD	NOK	34,465,491	EUR	3,435,689	16/06/2021	(49,856)	(0.00)
USD				9,141,189	16/06/2021	(534,996)	(0.10)
USD							
USD         48,174,794         EUR         49,273,124         16,06,2021         (823,512)         0.21)           USD         8,115,038         GBP         5,860,197         16,066,2021         (180,204)         (0.04)           USD         8,098,862         ILS         26,460,704         16,066,2021         (180,204)         (0.00)           USD         24,479,109         MXN         503,900,964         16,066,2021         (187,24)         (0.01)           USD         11,425,911         NK         69,236,358         16,066,2021         (300,177)         (0.07)           USD         13,762,035         NZD         19,402,180         16,066,2021         (404,385)         (0.01)           USD         17,691,110         SEK         150,418,244         16,066,2021         (404,385)         (0.01)           USD         11,809,998         TRY         102,606,216         16,066,2021         (57,020)         (0.03)           USD         11,809,998         TRY         102,606,216         16,066,2021         (57,020)         (0.03)           USD         15,163,306         USD         2,177,414,144         17,066,2021         (57,589)         (0.19           USD         6,472,883         TWD							
USD         8,15,056         GBP         5,86,197         18,062,021         18,092,021         10,04         0,04           USD         8,098,662         LS         26,480,704         18,066,021         (180,204)         0,04           USD         24,479,109         MXN         503,900,964         16,066,021         (108,734)         (0.01)           USD         11,425,911         NOK         96,286,358         16,066,0201         (108,734)         (0.01)           USD         13,762,035         NZD         19,402,180         16,066,0201         (100,700,70)         (0.07)           USD         13,588,426         6CD         1,809,376         18,006,0201         (404,385)         (0.10)           USD         11,800,998         TRY         102,606,216         16,066,2021         (57,020)         (0.03)           USD         11,843,060         ZAR         171,414,148         170,062,021         (55,898)         (0.19)           USD         11,643,060         ZAR         171,414,148         170,062,021         (55,389)         (0.01)           USD         4,076,049         USD         2,732,261         21,006,021         (15,513,18)         (0.01)           USD         4,076,049							
USD         8,098,862         ILS         26,480,704         16,06/2021         (48,357)         (0.00)           USD         24,479,109         MXN         503,900,964         16,06/2021         (722,739)         (0.16)           USD         11,425,911         NOK         96,236,558         16,06/2021         (108,734)         (0.01)           USD         13,762,035         NZD         19,402,180         16,06/2021         (404,385)         (0.01)           USD         1,358,426         SGD         1,803,976         16,06/2021         (49,435)         (0.00)           USD         11,609,998         TRY         102,060,216         16,06/2021         (7,020)         (0.03)           USD         11,643,060         ZAR         171,41,4148         17,06/2021         (75,898)         (0.19)           USD         14,305,365         USD         11,077,840         21,06/2021         (15,805)         (0.01)           USD         6,472,983         TWD         180,464,982         21,06/2021         (15,805)         (0.01)           USD         4,076,049         COP         15,183,36611         22,067,2021         (3,241)         (0.01)           USD         8,038,595         EUR         7							
USD         24,479,109         MXN         503,900,964         1606/2021         (72,739)         (0.16)           USD         11,425,911         NOK         96,236,358         1606/2021         (108,734)         (0.01)           USD         13,762,035         NZD         19,402,180         16106/2021         (300,177)         (0.07)           USD         17,691,110         SEK         150,418,244         16106/2021         (49,497)         (0.00)           USD         11,358,426         SGD         1,803,976         16106/2021         (47,070)         (0.00)           USD         11,800,989         TRY         102,000,216         16106/2021         (57,020)         (0.03)           USD         11,643,060         ZAR         171,414,148         177,067,2021         (52,455)         (0.01)           USD         6,472,893         TWD         180,464,982         2106/2021         (52,455)         (0.00)           USD         6,472,893         TWD         180,464,982         2106/2021         (15,805)         (0.00)           USD         4,076,049         COP         15,183,364,611         22,062,2021         (12,411)         (0.00)           USD         4,076,049         COP         <							, ,
USD         11,425,911         NCK         96,236,358         16/06/2021         (108,734)         (0.01)           USD         13,762,035         NZD         19,402,180         16/06/2021         (300,177)         (0.07)           USD         17,691,110         SEK         150,418,244         16/06/2021         (40,435)         (0.10)           USD         1,358,426         SGD         1,803,976         16/06/2021         (43,47)         (0.00)           USD         11,843,080         ZAR         171,414,148         17/06/2021         (75,588)         (0.19)           USD         11,843,080         ZAR         171,414,148         17/06/2021         (75,588)         (0.19)           USD         11,643,080         ZAR         171,414,148         17/06/2021         (75,588)         (0.19)           USD         4,345,365         USD         11,077,840         21/06/2021         (52,453)         (0.01)           USD         6,472,983         TWD         180,469,882         21/06/2021         (51,318)         (0.01)           USD         4,076,049         COP         15,183,846,11         22/06/2021         (60,25)         (0.00)           USD         4,076,049         COP         1							
USD         13,762,035         NZD         19,402,180         16,06/2021         (300,177)         (0.07)           USD         17,691,110         SEK         150,416,244         1610 (404,365)         (0.10)           USD         1,358,426         SGD         1,809,976         16106(2021         (44,347)         (0.00)           USD         11,800,998         TRY         102,606,216         16106(2021         (57,020)         (0.03)           USD         11,843,808         ZAR         171,414,148         17/06(2021         (55,898)         (0.19)           AUD         14,305,365         USD         11,077,840         2106(2021         (52,453)         (0.01)           USD         6,472,983         USD         2,732,261         2106(2021         (15,805)         (0.00)           USD         6,472,983         TWD         180,46982         2106(2021         (15,805)         (0.00)           USD         4,076,049         COP         15,183,384,611         22/06(2021         (17,011)         (0.02)           USD         4,076,049         COP         15,183,384,611         22/06(2021         (1,024)         (0.04)           USD         6,838,595         EUR         7,257,189 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>							
USD         17,691,110         SEK         150,418,244         16,06/2021         (404,385)         (0.10)           USD         1,558,426         SGD         1,803,976         16,06/2021         (4,347)         (0.00)           USD         11,800,998         TRY         10,000,241         16,06/2021         (57,020)         (0.03)           USD         11,643,060         ZAR         171,414,148         17,06/2021         (75,898)         (0.19)           AUD         14,050,365         USD         11,1077,840         21,06/2021         (52,453)         (0.01)           USD         6,472,983         TWD         180,464,982         21,06/2021         (51,318)         (0.01)           USD         4,076,049         COP         15,183,384,611         22,06/2021         (12,041)         (0.00)           USD         4,076,049         COP         15,183,384,611         22,06/2021         (7,1701)         (0.02)           USD         8,638,595         EUR         7,257,189         25,06/2021         (7,1701)         (0.02)           USD         8,638,595         EUR         7,271,899         25,06/2021         (63,410)         (0.01)           USD         1,441,904         SEK         1							, ,
USD         1,385,426         SCD         1,803,976         1606/2021         (4,347)         (0.00)           USD         11,803,988         TRY         102,606,216         16106/2021         (57,020)         (0.03)           USD         11,643,060         ZAR         171,41,4148         17106/2021         (55,589)         (0.19)           AUD         14,305,365         USD         11,077,840         21106/2021         (52,535)         (0.01)           USD         6,472,983         TWD         180,464,982         21106/2021         (51,518)         (0.00)           USD         4,076,049         COP         15,183,364,611         22106/2021         (71,701)         (0.02)           USD         4,076,049         COP         15,183,364,611         22106/2021         (71,701)         (0.02)           USD         4,076,049         COP         15,183,364,611         22106/2021         (71,701)         (0.02)           USD         8,638,595         EUR         7,257,189         2506/2021         (71,701)         (0.02)           USD         16,402,590         SGD         21,797,349         2506/2021         (73,41)         (0.00)           USD         16,304,499         CM         40							
USD         11,643,060         ZAR         171,414,148         1706/2021         (755,898)         (0.19)           AUD         14,305,365         USD         11,077,840         21/06/2021         (52,453)         (0.01)           EUR         2,232,108         USD         2,732,261         21/06/2021         (15,805)         (0.00)           USD         6,472,983         TWD         180,464,982         21/06/2021         (51,318)         (0.01)           COP         15,161,229,616         USD         4,990,161         22/06/2021         (12,041)         (0.00)           USD         4,076,049         COP         15,183,364,611         22/06/2021         (60,025)         (0.00)           TRY         30,433,153         USD         3,575,365         23/06/2021         (77,01)         (0.02           USD         4,064,02,509         SGD         21,797,349         25/06/2021         (63,410)         (0.01)           USD         15,484,02,509         USD         14,839,938         28/06/2021         (50,513)         (0.01)           USD         6,339,449         CNH         40,670,910         28/06/2021         (50,513)         (0.01)           USD         2,2777,688         KRW         <	USD						
AUD         14,305,365         USD         11,077,840         21/06/2021         (52,453)         (0.01)           EUR         2,232,108         USD         2,732,261         21/06/2021         (15,805)         (0.00)           USD         6,472,983         TWD         180,464,982         21/06/2021         (15,1318)         (0.01)           COP         15,161,229,616         USD         4,090,161         22/06/2021         (12,041)         (0.00)           USD         4,076,049         COP         15,183,364,611         22/06/2021         (8,025)         (0.00)           USD         8,638,595         EUR         7,257,189         25/06/2021         (194,022)         (0.04)           USD         16,402,509         SGD         21,797,349         25/06/2021         (63,410)         (0.01)           USD         1,141,904         SEK         11,613,162         28/06/2021         (7,341)         (0.00           USD         6,339,449         CNH         40,670,910         28/06/2021         (50,513)         (0.01)           USD         5,123,634         IDR         75,016,679,565         01/07/2021         (9,119)         (0.02)           USD         5,123,634         IDR         75,	USD	11,800,998	TRY	102,606,216	16/06/2021	(57,020)	(0.03)
EUR         2,232,108         USD         2,732,261         21/06/2021         (15,805)         0.00           USD         6,472,983         TWD         180,464,982         21/06/2021         (51,318)         (0.01)           COP         15,161,229,616         USD         4,090,161         22/06/2021         (12,041)         (0.00)           USD         4,076,049         COP         15,183,364,611         22/06/2021         (8,025)         (0.00)           TRY         30,433,153         USD         3,575,365         23/06/2021         (71,701)         (0.02)           USD         6,638,595         EUR         7,257,189         25/06/2021         (73,402)         (0.04)           USD         16,402,509         SGD         21,797,349         25/06/2021         (73,41)         (0.00)           EUR         1,141,904         SEK         11,613,162         28/06/2021         (73,41)         (0.00)           EUR         12,150,809         USD         14,839,938         28/06/2021         (50,513)         (0.01)           USD         6,339,449         CNH         40,670,910         28/06/2021         (53,639)         (0.01)           USD         5,123,634         IDR         75,016,679	USD	11,643,060	ZAR	171,414,148	17/06/2021	(755,898)	(0.19)
USD         6,472,983         TWD         180,464,982         21/06/2021         (51,318)         (0.01)           COP         15,161,229,616         USD         4,090,161         22/06/2021         (12,041)         (0.00)           USD         4,076,049         COP         15,183,364,611         22/06/2021         (71,701)         (0.02)           TRY         30,433,153         USD         3,575,365         23/06/2021         (71,701)         (0.02)           USD         8,638,595         EUR         7,257,189         25/06/2021         (71,701)         (0.02)           USD         16,402,509         SGD         21,797,349         25/06/2021         (63,410)         (0.01)           EUR         1,141,904         SEK         11,613,162         28/06/2021         (50,513)         (0.01)           USD         6,339,449         CNH         40,670,910         28/06/2021         (50,513)         (0.01)           USD         5,123,634         IDR         75,016,679,565         01/07/2021         (99,119)         (0.02)           COP         11,066,908,968         USD         3,066,890         22/07/2021         (34,87)         (0.01)           MXN         136,021,000         USD	AUD			11,077,840	21/06/2021	(52,453)	(0.01)
COP         15,161,229,616         USD         4,090,161         22/06/2021         (12,041)         (0.00)           USD         4,076,049         COP         15,183,364,611         22/06/2021         (8,025)         (0.00)           USD         8,638,595         EUR         7,257,189         25/06/2021         (19,4022)         (0.04)           USD         16,402,509         SGD         21,797,349         25/06/2021         (63,410)         (0.01)           EUR         1,141,904         SEK         11,613,162         28/06/2021         (7,341)         (0.00)           USD         6,339,449         CNH         40,670,910         28/06/2021         (50,513)         (0.01)           USD         2,777,688         KRW         3,123,510,459         28/06/2021         (24,271)         (0.01)           USD         5,123,634         IDR         75,016,679,565         01/07/2021         (99,119)         (0.02)           WXN         136,021,000         USD         6,799,167         04/08/2021         (3,487)         (0.01)           USD         382,938         SEK         3,276,958         04/08/2021         (14,339)         (0.00)           USD         841,897         CHF         757,1						,	, ,
USD         4,076,049         COP         15,183,364,611         22/06/2021         (8,025)         0.00)           TRY         30,433,153         USD         3,575,365         23/06/2021         (71,701)         (0.02)           USD         8,638,595         EUR         7,257,189         25/06/2021         (194,022)         (0.04)           USD         16,402,509         SGD         21,797,349         25/06/2021         (63,410)         (0.01)           EUR         1,141,904         SEK         11,613,162         28/06/2021         (50,513)         (0.01)           USD         6,339,449         CNH         40,670,910         28/06/2021         (50,513)         (0.01)           USD         2,777,688         KRW         3,123,510,459         28/06/2021         (24,271)         (0.01)           USD         5,123,634         IDR         75,016,679,565         01/07/2021         (99,119)         (0.02)           COP         11,066,908,968         USD         3,006,690         22/07/2021         (3,487)         (0.01)           MXN         136,021,000         USD         6,789,167         04/08/2021         (1,439)         (0.00)           GBP         2,221,815         USD         3							, ,
TRY         30,433,153         USD         3,575,365         23/06/2021         (71,701)         (0.02)           USD         8,638,595         EUR         7,257,189         25/06/2021         (194,022)         (0.04)           USD         16,402,509         SGD         21,797,349         25/06/2021         (63,410)         (0.01)           EUR         1,141,904         SEK         11,613,162         28/06/2021         (7,341)         (0.00)           EUR         12,150,809         USD         14,839,938         28/06/2021         (50,513)         (0.01)           USD         6,339,449         CNH         40,670,910         28/06/2021         (35,639)         (0.01)           USD         2,777,688         KRW         3,123,510,459         28/06/2021         (24,271)         (0.01)           USD         5,123,634         IDR         75,016,679,565         01/07/2021         (34,597)         (0.01)           MXN         136,021,000         USD         6,769,167         04/08/2021         (3,487)         (0.00)           USD         392,938         SEK         3,276,958         04/08/2021         (14,39)         (0.00)           USD         841,897         CHF         757,107							, ,
USD         8,638,595         EUR         7,257,189         25/06/2021         (194,022)         (0.04)           USD         16,402,509         SGD         21,797,349         25/06/2021         (63,410)         (0.01)           EUR         1,141,904         SEK         11,613,162         28/06/2021         (7,341)         (0.00)           USD         6,339,449         CNH         40,670,910         28/06/2021         (50,513)         (0.01)           USD         2,777,688         KRW         3,123,510,459         28/06/2021         (24,271)         (0.01)           USD         5,123,634         IDR         75,016,679,565         01/07/2021         (99,119)         (0.02)           COP         11,066,908,968         USD         3,006,690         22/07/2021         (34,597)         (0.01)           USD         392,938         SEK         3,276,958         04/08/2021         (1,439)         (0.00)           USD         381,86,322         05/08/2021         (11,162)         (0.00)           USD         3,156,322         05/08/2021         (11,429)         (0.00)           USD         2,21,815         USD         3,156,322         05/08/2021         (11,429)         (0.04)							, ,
USD         16,402,509         SGD         21,797,349         25/06/2021         (63,410)         (0.01)           EUR         1,141,904         SEK         11,613,162         28/06/2021         (7,341)         (0.00)           EUR         12,150,809         USD         14,839,938         28/06/2021         (50,513)         (0.01)           USD         6,339,449         CNH         40,670,910         28/06/2021         (35,639)         (0.01)           USD         2,777,688         KRW         3,123,510,459         28/06/2021         (9,9119)         (0.02)           USD         5,123,634         IDR         75,016,679,565         01/07/2021         (99,119)         (0.02)           COP         11,066,908,968         USD         3,006,690         22/07/2021         (34,597)         (0.01)           MXN         13,062,1000         USD         6,769,167         04/08/2021         (3,487)         (0.00)           GBP         2,221,815         USD         3,156,322         04/08/2021         (1,439)         (0.00)           USD         841,897         CHF         757,107         09/08/2021         (54)         (0.00)           CLP         2,804,099,548         USD         4,007,244							, ,
EUR         1,141,904         SEK         11,613,162         28/06/2021         (7,341)         (0.00)           EUR         12,150,809         USD         14,839,938         28/06/2021         (50,513)         (0.01)           USD         6,339,449         CNH         40,670,910         28/06/2021         (35,639)         (0.01)           USD         2,777,688         KRW         3,123,510,459         28/06/2021         (24,271)         (0.01)           USD         5,123,634         IDR         75,016,679,565         01/07/2021         (99,119)         (0.02)           COP         11,066,908,968         USD         3,006,690         22/07/2021         (34,597)         (0.01)           MXN         136,021,000         USD         6,769,167         04/08/2021         (1,439)         (0.00)           GBP         3,221,815         USD         3,276,958         04/08/2021         (1,439)         (0.00)           USD         841,897         CHF         757,107         09/08/2021         (11,162)         (0.00)           USD         2,804,099,548         USD         4,007,244         12/08/2021         (14,429)         (0.04)           USD         5,073,629         ZAR         71,590,							
EUR         12,150,809         USD         14,839,938         28/06/2021         (50,513)         (0.01)           USD         6,339,449         CNH         40,670,910         28/06/2021         (35,639)         (0.01)           USD         2,777,688         KRW         3,123,510,459         28/06/2021         (24,271)         (0.01)           USD         5,123,634         IDR         75,016,679,565         01/07/2021         (99,119)         (0.02)           COP         11,066,908,968         USD         3,006,690         22/07/2021         (34,597)         (0.01)           MXN         136,021,000         USD         6,769,167         04/08/2021         (1,439)         (0.00)           USD         392,938         SEK         3,276,958         04/08/2021         (14,49)         (0.00)           USD         841,897         CHF         757,107         09/08/2021         (54)         (0.00)           CLP         2,804,099,548         USD         4,007,244         12/08/2021         (14,429)         (0.04)           USD         5,073,629         ZAR         71,590,000         13/08/2021         (27,734)         (0.01)           USD         5,073,629         ZAR         71,590,000 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td> ,</td> <td>, ,</td>						,	, ,
USD         6,339,449         CNH         40,670,910         28/06/2021         (35,639)         (0.01)           USD         2,777,688         KRW         3,123,510,459         28/06/2021         (24,271)         (0.01)           USD         5,123,634         IDR         75,016,679,565         01/07/2021         (99,119)         (0.02)           CCP         11,066,908,968         USD         3,006,690         22/07/2021         (34,597)         (0.01)           MXN         136,021,000         USD         6,769,167         04/08/2021         (3,487)         (0.00)           USD         392,938         SEK         3,276,958         04/08/2021         (1,439)         (0.00)           USD         481,897         CHF         757,107         09/08/2021         (11,162)         (0.00)           USD         2,804,099,548         USD         4,007,244         12/08/2021         (14,042)         (0.04)           USD         2,139,941         CNH         13,869,474         13/08/2021         (27,734)         (0.01)           USD         5,073,629         ZAR         71,590,000         13/08/2021         (65,529)         (0.02)           USD         853,346         HUF         245,003,890							
USD         2,777,688         KRW         3,123,510,459         28/06/2021         (24,271)         (0.01)           USD         5,123,634         IDR         75,016,679,565         01/07/2021         (99,119)         (0.02)           COP         11,066,908,968         USD         3,006,690         22/07/2021         (34,897)         (0.01)           MXN         136,021,000         USD         6,769,167         04/08/2021         (1,439)         (0.00)           USD         392,938         SEK         3,276,958         04/08/2021         (1,439)         (0.00)           USD         2,221,815         USD         3,156,322         05/08/2021         (11,162)         (0.00)           USD         841,897         CHF         757,107         09/08/2021         (54)         (0.00)           CLP         2,804,099,548         USD         4,007,244         12/08/2021         (140,429)         (0.04)           USD         2,139,941         CNH         13,869,474         13/08/2021         (27,734)         (0.01)           USD         5,073,629         ZAR         71,590,000         13/08/2021         (65,529)         (0.02)           USD         853,346         HUF         245,003,890 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
USD         5,123,634         IDR         75,016,679,565         01/07/2021         (99,119)         (0.02)           COP         11,066,908,988         USD         3,006,690         22/07/2021         (34,597)         (0.01)           MXN         136,021,000         USD         6,769,167         04/08/2021         (3,487)         (0.00)           USD         392,938         SEK         3,276,958         04/08/2021         (1,439)         (0.00)           GBP         2,221,815         USD         3,156,322         05/08/2021         (11,162)         (0.00)           USD         841,897         CHF         757,107         09/08/2021         (54)         (0.00)           CLP         2,804,099,548         USD         4,007,244         12/08/2021         (140,429)         (0.04)           USD         2,139,941         CNH         13,869,474         13/08/2021         (27,734)         (0.01)           USD         5,073,629         ZAR         71,590,000         13/08/2021         (65,529)         (0.02)           USD         853,346         HUF         245,003,890         19/08/2021         (1,433)         (0.00)           AUD         11,915,397         USD         9,223,089							
COP         11,066,908,968         USD         3,006,690         22/07/2021         (34,597)         (0.01)           MXN         136,021,000         USD         6,769,167         04/08/2021         (3,487)         (0.00)           USD         392,938         SEK         3,276,958         04/08/2021         (1,439)         (0.00)           GBP         2,221,815         USD         3,156,322         05/08/2021         (11,162)         (0.00)           USD         841,897         CHF         757,107         09/08/2021         (54)         (0.00)           CLP         2,804,099,548         USD         4,007,244         12/08/2021         (140,429)         (0.04)           USD         2,139,941         CNH         13,869,474         13/08/2021         (27,734)         (0.01)           USD         5,073,629         ZAR         71,590,000         13/08/2021         (65,529)         (0.02)           USD         853,346         HUF         245,003,890         19/08/2021         (1,433)         (0.00)           AUD         11,915,397         USD         9,223,089         20/08/2021         (37,515)         (0.01)							
USD         392,938         SEK         3,276,958         04/08/2021         (1,439)         (0.00)           GBP         2,221,815         USD         3,156,322         05/08/2021         (11,162)         (0.00)           USD         841,897         CHF         757,107         09/08/2021         (54)         (0.00)           CLP         2,804,099,548         USD         4,007,244         12/08/2021         (140,429)         (0.04)           USD         2,139,941         CNH         13,869,474         13/08/2021         (27,734)         (0.01)           USD         5,073,629         ZAR         71,590,000         13/08/2021         (65,529)         (0.02)           USD         853,346         HUF         245,003,890         19/08/2021         (1,433)         (0.00)           AUD         11,915,397         USD         9,223,089         20/08/2021         (37,515)         (0.01)	COP	11,066,908,968	USD	3,006,690	22/07/2021		
GBP         2,221,815         USD         3,156,322         05/08/2021         (11,162)         (0.00)           USD         841,897         CHF         757,107         09/08/2021         (54)         (0.00)           CLP         2,804,099,548         USD         4,007,244         12/08/2021         (140,429)         (0.04)           USD         2,139,941         CNH         13,869,474         13/08/2021         (27,734)         (0.01)           USD         5,073,629         ZAR         71,590,000         13/08/2021         (65,529)         (0.02)           USD         853,346         HUF         245,003,890         19/08/2021         (1,433)         (0.00)           AUD         11,915,397         USD         9,223,089         20/08/2021         (37,515)         (0.01)	MXN	136,021,000	USD	6,769,167	04/08/2021		(0.00)
USD         841,897         CHF         757,107         09/08/2021         (54)         (0.00)           CLP         2,804,099,548         USD         4,007,244         12/08/2021         (140,429)         (0.04)           USD         2,139,941         CNH         13,869,474         13/08/2021         (27,734)         (0.01)           USD         5,073,629         ZAR         71,590,000         13/08/2021         (65,529)         (0.02)           USD         853,346         HUF         245,003,890         19/08/2021         (1,433)         (0.00)           AUD         11,915,397         USD         9,223,089         20/08/2021         (37,515)         (0.01)							
CLP         2,804,099,548         USD         4,007,244         12/08/2021         (140,429)         (0.04)           USD         2,139,941         CNH         13,869,474         13/08/2021         (27,734)         (0.01)           USD         5,073,629         ZAR         71,590,000         13/08/2021         (65,529)         (0.02)           USD         853,346         HUF         245,003,890         19/08/2021         (1,433)         (0.00)           AUD         11,915,397         USD         9,223,089         20/08/2021         (37,515)         (0.01)							
USD         2,139,941         CNH         13,869,474         13/08/2021         (27,734)         (0.01)           USD         5,073,629         ZAR         71,590,000         13/08/2021         (65,529)         (0.02)           USD         853,346         HUF         245,003,890         19/08/2021         (1,433)         (0.00)           AUD         11,915,397         USD         9,223,089         20/08/2021         (37,515)         (0.01)							
USD         5,073,629         ZAR         71,590,000         13/08/2021         (65,529)         (0.02)           USD         853,346         HUF         245,003,890         19/08/2021         (1,433)         (0.00)           AUD         11,915,397         USD         9,223,089         20/08/2021         (37,515)         (0.01)							
USD         853,346         HUF         245,003,890         19/08/2021         (1,433)         (0.00)           AUD         11,915,397         USD         9,223,089         20/08/2021         (37,515)         (0.01)							
AUD 11,915,397 USD 9,223,089 20/08/2021 (37,515) (0.01)							
USU 2,402,696 CAU 2,908,072 20/08/2021 (4,319) (0.00)							
	UOD	2,452,696	CAD	2,908,072	20/08/2021	(4,319)	(0.00)

Forward Currency	,	,				Haradiasd	% (
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholder Equi
JSD JSD	472,177 1,261,569	ZAR RUB	6,624,642 97,771,602		31/08/202 <sup>2</sup> 01/10/202 <sup>2</sup>	( , ,	(0.0)
UNREALISED LOS	S ON FORWARD CUR	RENCY CONTRA	CTS			(9,394,156)	(2.1
	cific Forward Curren					(0,001,100)	(=
		.,				Unrealised	%
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholder Equi
PLN	3,826,111	USD	990,581		02/06/202		0.
JSD EUR	1,039,211 256,476,404	PLN USD	3,825,550		02/06/202		0. 1.
EK	475,519,472	USD	305,262,800 57,008,525		25/06/202° 04/08/202°		0.
JSD	7,301,129	GBP	5,152,068		05/08/202		0.
ISD	47,607	CHF	42,661		09/08/202		0.
JNREALISED GAIN	N ON FORWARD CUR	RENCY CONTRA	CTS HELD FOR HEDGING PURPO	SES		7,167,175	1.0
						Unrealised	%
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Shareholder Equi
JSD	15,857,566	EUR	13,082,272		25/06/202	(64,672)	(0.0)
JSD	159,314	SEK	1,324,000		04/08/202		(0.0)
BP	7,031,996	USD	9,989,681		05/08/2021	(35,320)	(0.0
CHF	5,268,455	USD	5,859,275		09/08/202	, ,	(0.0
PLN	3,825,550	USD	1,039,546		23/08/202	(1,357)	(0.0
JNREALISED LOS	S ON FORWARD CUR	RENCY CONTRA	CTS HELD FOR HEDGING PURPO	SES		(101,791)	(0.0)
Options – (0.99%)	)						
Options – (0.99%)						larket Value	% o Shareholder
Options – (0.99%) Holdings	Security Description Purchased Option	s				flarket Value USD	Shareholder
	Security Description	s	Expires 17/06/2021	Strike 0.79	Gain/(Loss)		Shareholder Equi
Holdings 27,603,000	Security Description  Purchased Option AUD  Call AUD / Put USD  EUR	s	<u>·</u>		Gain/(Loss) USD (89,321)	<b>USD</b> 24,910	Shareholder Equi
27,603,000 35,831,000	Security Description Purchased Option AUD Call AUD / Put USD EUR Call EUR / Put USD	s	Expires 01/06/2021	Strike 1.22	(89,321)	24,910 11,290	Shareholder Equi 0.0
27,603,000 35,831,000 13,531,000	Security Description Purchased Option AUD Call AUD / Put USD EUR Call EUR / Put USD Call EUR / Put USD	is	Expires 01/06/2021 Expires 03/06/2021	Strike 1.22 Strike 1.21	(89,321) (124,269) 61,808	24,910 11,290 109,746	0.0 0.0 0.0
27,603,000 35,831,000 13,531,000 26,996,000	Security Description Purchased Option AUD Call AUD / Put USD EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD	s	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021	Strike 1.22 Strike 1.21 Strike 1.22	(89,321) (124,269) 61,808 (47,923)	24,910 11,290 109,746 58,984	0.0 0.0 0.0 0.0
27,603,000 35,831,000 13,531,000 26,996,000 44,776,000	Security Description  Purchased Option AUD  Call AUD / Put USD  EUR  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD	s	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23	(89,321) (124,269) 61,808 (47,923) (125,089)	24,910 11,290 109,746 58,984 64,332	0.0 0.0 0.0 0.0 0.0 0.0
27,603,000 35,831,000 13,531,000 26,996,000 44,776,000 26,283,000	Security Description  Purchased Option AUD Call AUD / Put USD  EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD	s	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23	(89,321) (124,269) 61,808 (47,923) (125,089) (82,157)	24,910 24,910 11,290 109,746 58,984 64,332 61,327	0.0 0.0 0.0 0.0 0.0 0.0 0.0
35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 35,014,000	Security Description Purchased Option AUD Call AUD / Put USD EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD	is	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23	(89,321) (124,269) 61,808 (47,923) (125,089) (82,157) (131,739)	24,910 11,290 109,746 58,984 64,332 61,327 89,324	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
27,603,000 35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 35,014,000 43,302,000	Security Description  Purchased Option AUD  Call AUD / Put USD  EUR  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD		Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.23	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546)	24,910 11,290 109,746 58,984 64,332 61,327 89,324 74,225	0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6
27,603,000 35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 43,302,000 1,850,000	Security Description  Purchased Option AUD Call AUD / Put USD  EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Put 6 month EURIBO	OR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 01/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24 Strike 0.33	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657	24,910 11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420	0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6
35,831,000 35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 43,302,000 1,850,000 2,000,000	Security Description  Purchased Option AUD  Call AUD / Put USD  EUR  Call EUR / Put USD	DR Swaption DR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24 Strike 0.33 Strike 0.39	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351	24,910 11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051	0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6
35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 35,014,000 43,302,000 2,000,000 1,990,000	Security Description  Purchased Option AUD  Call AUD / Put USD  EUR  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Put 6 month EURIBG  Put 6 month EURIBG	DR Swaption DR Swaption DR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 25/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24 Strike 0.33 Strike 0.39 Strike 0.47	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002)	24,910 11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 35,014,000 43,302,000 1,850,000 2,000,000 2,000,000 2,000,000	Security Description  Purchased Option AUD  Call AUD / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC	DR Swaption DR Swaption DR Swaption DR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 25/06/2021 Expires 30/06/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389)	24,910 11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963	0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6
27,603,000  35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 35,014,000 43,302,000 1,850,000 2,000,000 2,000,000 2,000,000 2,650,000	Security Description  Purchased Option AUD Call AUD / Put USD  EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC	or Swaption or Swaption or Swaption or Swaption or Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 25/06/2021 Expires 30/06/2021 Expires 06/07/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58 Strike 0.58	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389) (27,052)	24,910 11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963 14,049	0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6
35,831,000 35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 35,014,000 43,302,000 1,850,000 2,000,000 2,000,000 2,000,000 1,990,000 14,520,000 14,520,000	Security Description  Purchased Option AUD Call AUD / Put USD  EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC	OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 05/06/2021 Expires 05/06/2021 Expires 06/07/2021 Expires 06/07/2021 Expires 19/08/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.67	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389) (27,052) (32,965)	24,910 11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963 14,049 36,283	Shareholder Equi
27,603,000  35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 35,014,000 43,302,000 1,850,000 2,000,000 2,000,000 2,000,000 2,650,000	Security Description  Purchased Option AUD Call AUD / Put USD  EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC	OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 25/06/2021 Expires 30/06/2021 Expires 06/07/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58 Strike 0.58	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389) (27,052)	24,910 11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963 14,049	Shareholder Equi
35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 35,014,000 43,302,000 2,000,000 1,990,000 2,000,000 1,990,000 2,650,000 18,230,000	Security Description  Purchased Option AUD  Call AUD / Put USD  EUR  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC	OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 25/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.23 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17 Strike 0.17	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389) (27,052) (32,995) (31,579)	24,910 11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963 14,049 36,283 45,553	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
27,603,000  35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 35,014,000 1,850,000 2,000,000 2,000,000 2,000,000 1,990,000 2,650,000 14,520,000 18,230,000 8,020,000	Security Description  Purchased Option AUD  Call AUD / Put USD  EUR  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC	OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 05/06/2021 Expires 05/06/2021 Expires 06/07/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17 Strike 0.17	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389) (27,052) (32,965) (31,579) (15,873)	24,910 11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963 14,049 36,283 45,553 20,360 877,478	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 35,014,000 43,302,000 2,000,000 1,990,000 2,000,000 1,990,000 2,650,000 18,230,000	Security Description  Purchased Option AUD  Call AUD / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC	OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 25/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.23 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17 Strike 0.17	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389) (27,052) (32,965) (31,579) (15,873)	24,910 11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963 14,049 36,283 45,553 20,360	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
27,603,000  35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 35,014,000 1,850,000 2,000,000 2,000,000 2,650,000 14,520,000 18,230,000 8,020,000 2,1770,000	Security Description  Purchased Option AUD Call AUD / Put USD  EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC OBBP Put 6 month LIBOR S  JPY Put 6 month LIBOR S	OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 10/08/2021 Expires 10/08/2021 Expires 20/08/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17 Strike 0.17 Strike 0.17 Strike 0.17	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389) (27,052) (32,965) (31,579) (15,873)  (640,767)  (37,690)	24,910  11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963 14,049 36,283 45,553 20,360  877,478  14,192	Shareholder Equit  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0
35,831,000 13,531,000 26,996,000 44,776,000 35,014,000 43,302,000 1,850,000 2,000,000 2,000,000 2,000,000 14,520,000 18,230,000 8,020,000	Security Description  Purchased Option AUD  Call AUD / Put USD  EUR  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  BP  Put 6 month EURIBC	OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17 Strike 0.17 Strike 0.17	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389) (27,052) (32,965) (31,579) (15,873) (640,767)  (37,690)	24,910  11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963 14,049 36,283 45,553 20,360  877,478  14,192  4,182 158,425	Shareholder Equi  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0
27,603,000  35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 35,014,000 1,850,000 2,000,000 2,000,000 2,650,000 14,520,000 18,230,000 8,020,000 2,170,000	Security Description  Purchased Option AUD Call AUD / Put USD  EUR Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC OBBP Put 6 month LIBOR S  JPY Put 6 month LIBOR S	OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 10/08/2021 Expires 10/08/2021 Expires 20/08/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17 Strike 0.17 Strike 0.17 Strike 0.17	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389) (27,052) (32,965) (31,579) (15,873)  (640,767)  (37,690)	24,910  11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963 14,049 36,283 45,553 20,360  877,478  14,192	Shareholder Equi  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0
27,603,000  35,831,000 13,531,000 26,996,000 44,776,000 26,283,000 35,014,000 2,000,000 2,000,000 2,000,000 2,000,000	Security Description  Purchased Option AUD  Call AUD / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month LIBOR S  Put 6 month LIBOR S  Put 6 month LIBOR S  Put 6 month LIBOR S	OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 10/08/2021 Expires 10/08/2021 Expires 20/08/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17 Strike 0.17 Strike 0.17 Strike 0.17	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389) (27,052) (32,965) (31,579) (15,873) (640,767)  (37,690)	24,910  11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963 14,049 36,283 45,553 20,360  877,478  14,192  4,182 158,425	Shareholder Equi  0.6  0.6  0.6  0.6  0.6  0.6  0.6  0.
27,603,000  35,831,000 13,531,000 26,996,000 26,283,000 35,014,000 43,302,000 1,850,000 2,000,000 2,000,000 2,000,000 2,000,000	Security Description  Purchased Option AUD Call AUD / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month LIBOR S Put 6 month LIBOR S Put 6 month LIBOR S Put 6 month LIBOR S Put 6 month LIBOR S Put 6 month LIBOR S	OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 25/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 01/07/2021 Expires 01/07/2021 Expires 01/07/2021 Expires 01/07/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17 Strike 0.17 Strike 0.17 Strike 0.17 Strike 0.17 Strike 0.17	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389) (27,052) (32,965) (31,579) (15,873)  (640,767)  (37,690)  (36,600) (1,298) (37,898)	24,910  11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963 14,049 36,283 45,553 20,360  877,478  14,192  4,182 158,425 162,607	Shareholder Equi  0.6  0.6  0.6  0.6  0.6  0.6  0.6  0.
27,603,000  35,831,000 13,531,000 26,996,000 26,283,000 35,014,000 43,302,000 1,850,000 2,000,000 2,000,000 2,000,000 2,650,000 14,520,000 8,020,000 2,170,000 2,170,000 2,170,000 2,170,000 35,840,000 35,840,000 83,600,000	Security Description  Purchased Option AUD  Call AUD / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Call EUR / Put USD  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Put 6 month EURIBC  Sub 6 month EURIBC  Call 6 month EURIBC  Call 7 month EURIBC  Sub 7 month EURIBC  Call NZD / Put USD  Call 3 month LIBOR Sub Call 4 month Call 4 month Call 4 month Call 4 month Call 4 month Call 4 month Call 4 month Call 4 month Call 4 month Call 4 mo	OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 25/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 10/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 01/07/2021 Expires 01/07/2021 Expires 01/07/2021 Expires 01/07/2021 Expires 01/07/2021 Expires 01/07/2021 Expires 01/07/2021 Expires 01/07/2021 Expires 01/07/2021 Expires 01/07/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17 Strike 0.17 Strike 0.17 Strike 0.17 Strike 0.47 Strike 0.47 Strike 0.48 Strike 0.49 Strike 0.49 Strike 0.40 Strike 0.40 Strike 0.40 Strike 0.41 Strike 0.41 Strike 0.41	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389) (27,052) (32,965) (31,579) (15,873) (640,767)  (37,690)  (36,600) (1,298) (37,898)  (112,135)	24,910  11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963 14,049 36,283 45,553 20,360  877,478  14,192  4,182 158,425 162,607  21,127	Shareholder Equi
27,603,000  35,831,000 13,531,000 26,996,000 26,283,000 35,014,000 43,302,000 1,850,000 2,000,000 2,000,000 2,000,000 2,650,000 18,230,000 8,020,000 2,170,000 2,170,000 2,170,000 2,170,000 2,170,000	Security Description  Purchased Option AUD Call AUD / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Call EUR / Put USD Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month EURIBC Put 6 month LIBOR S Put 6 month LIBOR S Put 6 month LIBOR S Put 6 month LIBOR S Put 6 month LIBOR S Put 6 month LIBOR S	OR Swaption OR Swaption	Expires 01/06/2021 Expires 03/06/2021 Expires 03/06/2021 Expires 09/06/2021 Expires 17/06/2021 Expires 17/06/2021 Expires 24/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 01/06/2021 Expires 25/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 20/08/2021 Expires 01/07/2021 Expires 01/07/2021 Expires 01/07/2021 Expires 01/07/2021	Strike 1.22 Strike 1.21 Strike 1.22 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.23 Strike 1.24 Strike 0.33 Strike 0.39 Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17 Strike 0.17 Strike 0.17 Strike 0.17 Strike 0.17 Strike 0.17	(89,321)  (124,269) 61,808 (47,923) (125,089) (82,157) (131,739) (108,546) 43,657 16,351 (3,002) (32,389) (27,052) (32,965) (31,579) (15,873)  (640,767)  (37,690)  (36,600) (1,298) (37,898)	24,910  11,290 109,746 58,984 64,332 61,327 89,324 74,225 125,420 90,051 56,571 19,963 14,049 36,283 45,553 20,360  877,478  14,192  4,182 158,425 162,607	Shareholder Equi  0.6  0.6  0.6  0.6  0.6  0.6  0.6  0.

-	Security Description			Gain/(Loss)	Market Value	Shareholders'
				USD	USD	Equity
	Purchased Options – (Continued) USD – (Continued)					
6,190,000	Put 3 month LIBOR Swaption	Expires 18/11/2021	Strike 1.20	(6,878)	37,380	0.01
	Put USD / Call CNH	Expires 24/06/2021	Strike 6.38	28,082	51,422	0.01
	Put USD / Call KRW	Expires 24/06/2021	Strike 1,113.00	15,480	35,841	0.01
	Put USD / Call RUB Put USD / Call SGD	Expires 30/09/2021 Expires 23/06/2021	Strike 72.35 Strike 1.32	11,671 42,185	70,832 93,920	0.02 0.02
	Put USD / Call TWD	Expires 09/06/2021	Strike 1.32 Strike 27.55	(16,027)	14,526	0.02
	Put USD / Call TWD	Expires 17/06/2021	Strike 27.50	5,095	25,537	0.01
	Put USD / Call TWD	Expires 17/06/2021	Strike 27.75	21,527	34,573	0.01
				195,190	1,731,157	0.40
OTAL PURCHASED ost USD 3,554,092)					2,831,471	0.65
	Written Options				_,,,,,,,,,	
	AUD					
,	Call AUD / Put NZD	Expires 03/06/2021	Strike 1.09	12,375	(5)	(0.00)
(7,035,000)	Put AUD / Call NZD	Expires 03/06/2021	Strike 1.07	(25,234)	(37,376)	(0.01)
				(12,859)	(37,381)	(0.01)
	EUR Call 6 month ELIPIROP Swantion	Evpiros 20/05/2024	Strike 0.16	36,028	(400 604)	(0.00
,	Call 6 month EURIBOR Swaption Call 6 month EURIBOR Swaption	Expires 28/05/2021 Expires 07/06/2021	Strike 0.10	121,666	(133,621) (53,986)	(0.03)
,	Call 6 month EURIBOR Swaption	Expires 14/06/2021	Strike 0.18	(62,206)	(246,342)	(0.06)
,	Call 6 month EURIBOR Swaption	Expires 21/06/2021	Strike 0.22	(181,954)	(370,940)	(0.08)
(19,070,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	47,572	(372,748)	(0.09)
,	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	(1,816)	(482,989)	(0.11)
,	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	1,215	(217,746)	(0.05)
,	Call EUR / Put ILS	Expires 03/06/2021	Strike 3.96	2,708	(16,718)	(0.00)
,	Call EUR / Put JPY	Expires 03/06/2021	Strike 133.00 Strike 10.28	(22,032)	(36,440)	(0.01)
,	Call EUR / Put SEK Call EUR / Put SEK	Expires 03/06/2021 Expires 23/06/2021	Strike 10.25	12,121 8,201	(330) (8,545)	(0.00)
	Call EUR / Put USD	Expires 01/06/2021	Strike 1.22	159,592	(11,290)	(0.00)
,	Call EUR / Put USD	Expires 03/06/2021	Strike 1.21	(8,565)	(109,746)	(0.03
	Call EUR / Put USD	Expires 03/06/2021	Strike 1.22	145,266	(58,984)	(0.01
(44,776,000)	Call EUR / Put USD	Expires 09/06/2021	Strike 1.23	169,401	(64,332)	(0.01
(35,014,000)	Call EUR / Put USD	Expires 17/06/2021	Strike 1.24	66,145	(23,428)	(0.01)
	Put 6 month EURIBOR Swaption	Expires 28/05/2021	Strike 0.16	169,645	(4)	(0.00)
,	Put 6 month EURIBOR Swaption	Expires 07/06/2021	Strike 0.11	72,078	(103,574)	(0.02
	Put 6 month EURIBOR Swaption	Expires 14/06/2021	Strike 0.18	133,590	(50,546)	(0.01)
	Put 6 month EURIBOR Swaption	Expires 21/06/2021	Strike 0.22	143,614	(45,372)	(0.01)
,	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 19/08/2021 Expires 19/08/2021	Strike 0.02 Strike 0.03	12,274 10,854	(14,359) (18,350)	(0.00)
	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.09	20,260	(22,354)	(0.01)
,	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.10	19,588	(28,341)	(0.01)
	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.02	6,614	(8,076)	(0.00)
	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.09	8,983	(12,561)	(0.00
(13,110,000)	Put 6 month EURIBOR Swaption	Expires 15/11/2021	Strike 0.15	25,902	(64,499)	(0.02)
	Put 6 month EURIBOR Swaption	Expires 18/11/2021	Strike 0.08	12,319	(33,333)	(0.01)
	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	53,339	(366,981)	(0.08)
	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	143,994	(475,516)	(0.11)
,	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 10/02/2022 Expires 26/05/2022	Strike 0.22 Strike 0.11	62,205 2,576	(214,377) (162,437)	(0.05) (0.04)
, , ,	·	·		1,391,177	(3,828,865)	(0.87)
	USD					
	Call 3 month LIBOR Swaption	Expires 28/05/2021	Strike 1.68	(90,954)	(367,618)	(0.08)
,	Call 3 month LIBOR Swaption	Expires 07/06/2021	Strike 1.58	134,772	(149,834)	(0.03
	Call 3 month LIBOR Swaption Call 3 month LIBOR Swaption	Expires 17/06/2021 Expires 24/06/2021	Strike 1.62 Strike 1.60	1,183 (8,373)	(281,659) (268,887)	(0.06) (0.06)
	Call 3 month LIBOR Swaption	Expires 22/11/2021	Strike 0.86	(59,219)	(418,847)	(0.00)
	Call 3 month LIBOR Swaption	Expires 20/04/2022	Strike 0.63	38,534	(464,783)	(0.11
	Call 3 month LIBOR Swaption	Expires 14/11/2022	Strike 1.06	219,036	(77,034)	(0.02
,	Call USD / Put CNH	Expires 24/06/2021	Strike 6.48	10,227	(9,134)	(0.00
	Call USD / Put COP	Expires 03/06/2021	Strike 3,980.00	30,778	(180)	(0.00
	Call USD / Put ILS	Expires 10/06/2021	Strike 3.33	14,247	(1,092)	(0.00
	Call USD / Put KRW	Expires 24/06/2021	Strike 1,140.00	10,202	(8,154)	(0.00
(5,427,000)	Call USD / Put MXN	Expires 03/06/2021	Strike 21.25	18,142	(43)	(0.00
	Call USD / Put TWD	Expires 17/06/2021	Strike 28.35	12,313	(1,536)	(0.00)

					Unrealised		% o
Holdings	Security Description				Gain/(Loss) USD	Market Value USD	Shareholders Equity
	Written Options – (Continued)						
	USD – (Continued)						
(35,300,000)	Put 3 month LIBOR Swaption	Expires 28/05/2021	Strike 1.68		276,660	(4)	(0.00
(12,020,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.91		78,271	(2,263)	(0.00)
(12,960,000) (35,300,000)	Put 3 month LIBOR Swaption Put 3 month LIBOR Swaption	Expires 01/06/2021 Expires 07/06/2021	Strike 0.98 Strike 1.58		71,246 168,494	(34) (116,112)	(0.00)
(35,300,000)	Put 3 month LIBOR Swaption	Expires 17/06/2021	Strike 1.62		125,622	(157,219)	(0.03
(35,300,000)	Put 3 month LIBOR Swaption	Expires 24/06/2021	Strike 1.60		40,641	(219,873)	(0.05
(12,550,000)	Put 3 month LIBOR Swaption	Expires 25/06/2021	Strike 1.10		49,972	(7,445)	(0.00
(12,350,000)	Put 3 month LIBOR Swaption	Expires 30/06/2021	Strike 1.25		50,542	(2,563)	(0.00
(2,890,000)	Put 3 month LIBOR Swaption	Expires 01/07/2021	Strike 2.44		46,221	(1,464)	(0.00
(2,890,000)	Put 3 month LIBOR Swaption	Expires 06/07/2021	Strike 2.40		39,776	(2,707)	(0.00
(2,890,000)	Put 3 month LIBOR Swaption	Expires 07/07/2021	Strike 2.35		37,661	(4,677)	(0.00
(55,780,000)	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 0.88		(220,666)	(393,584)	(0.09
(55,780,000)	Put 3 month LIBOR Swaption Put USD / Call RUB	Expires 10/08/2021 Expires 30/09/2021	Strike 1.01 Strike 72.35		(112,241) 3,860	(223,801)	(0.05 (0.02
(5,391,000) (5,351,000)	Put USD / Call TWD	Expires 30/09/2021 Expires 17/06/2021	Strike 72.35 Strike 27.75		(11,253)	(70,832) (34,573)	(0.02
(3,551,666)	r ut GOD / Gail TWD	Expires 17/00/2021	Ourke 27.75		978,721	(3,315,447)	(0.76
TOTAL WRITTEN C	OPTIONS				970,721	(3,313,447)	(0.70
cost USD (9,538,73						(7,181,693)	(1.64
TOTAL OPTIONS cost USD (5,984,64	40))					(4,350,222)	(0.99
	"						•
Swap Contracts -	- (0.15%)						
Net Local Notional						Unrealised Gain	% o Shareholders
Amount	Pay	Receive		Currency	Maturity Date	USD	Equity
204 750 000	Interest Rate Swaps	Fire d 0 4000/		ALID	00/00/0000	00.500	0.00
321,750,000	Floating (AUD 3 month BBSW)	Fixed 0.190%		AUD	22/02/2023	90,539	0.0
62,130,000 10,480,000	Fixed 0.400% Floating (AUD 6 month BBSW)	Floating (AUD 3 month BBSW) Fixed 0.500%		AUD AUD	15/09/2024 16/06/2026	36,374 26,158	0.0
25,350,000	Floating (AUD 6 month BBSW)	Fixed 0.500% Fixed 1.500%		AUD	02/02/2031	76,758	0.0
140,970,000	Floating (AUD 6 month BBSW)				02/02/2001	10,130	
				ALID	24/02/2031	727 502	0.1
	- '	Fixed 2.500% Fixed 1.000%		AUD AUD	24/02/2031 16/06/2031	727,502 161.076	
17,930,000	Floating (AUD 6 month BBSW)	Fixed 1.000%		AUD	16/06/2031	161,076	0.0
	- '						0.0
17,930,000 47,240,000	Floating (AUD 6 month BBSW) Fixed 2.750%	Fixed 1.000% Floating (AUD 6 month BBSW)		AUD AUD	16/06/2031 24/02/2041	161,076 75,397	0.0 0.0 0.0
17,930,000 47,240,000 66,220,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800%	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI)		AUD AUD BRL	16/06/2031 24/02/2041 02/01/2023	161,076 75,397 21,220	0.04 0.00 0.00 0.10
17,930,000 47,240,000 66,220,000 96,000,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320%	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)		AUD AUD BRL BRL CAD CAD	16/06/2031 24/02/2041 02/01/2023 02/01/2025	161,076 75,397 21,220 461,760	0.0 0.0 0.0 0.1 0.0 0.0
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250%		AUD AUD BRL BRL CAD CAD CAD	16/06/2031 24/02/2041 02/01/2023 02/01/2025 28/02/2023 16/06/2024 16/06/2031	161,076 75,397 21,220 461,760 146,815 3,286 119,784	0.0 <sup>1</sup> 0.00 0.01 0.01 0.00 0.00
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 16,250,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500%		AUD AUD BRL BRL CAD CAD CAD CAD	16/06/2031 24/02/2041 02/01/2023 02/01/2025 28/02/2023 16/06/2024 16/06/2031 16/06/2051	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406	0.0 0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 16,250,000 24,724,250,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400%	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR)		AUD AUD BRL BRL CAD CAD CAD CAD CAD CAD	16/06/2031 24/02/2041 02/01/2023 02/01/2025 28/02/2023 16/06/2024 16/06/2031 16/06/2051 16/06/2023	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133	0.0 0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 24,724,250,000 51,350,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Fixed 0.000%		AUD AUD BRL BRL CAD CAD CAD CAD CAD CLP EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2025 28/02/2023 16/06/2031 16/06/2031 16/06/2033 16/06/2023	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406	0.0 0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 24,724,250,000 51,350,000 80,240,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO)		AUD AUD BRL BRL CAD CAD CAD CAD CLP EUR EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2023 16/06/2024 16/06/2031 16/06/2031 16/06/2023 16/06/2023 16/06/2023	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822	0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 16,250,000 24,724,250,000 51,350,000 80,240,000 23,190,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR)		AUD AUD BRL BRL CAD CAD CAD CAD EUR EUR EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2025 28/02/2023 16/06/2024 16/06/2051 16/06/2051 16/06/2023 16/06/2023 16/06/2026	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347	0.0- 0.0: 0.0: 0.1: 0.0: 0.0: 0.0: 0.0: 0.0:
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,250,000 24,724,250,000 51,350,000 80,240,000 23,190,000 87,790,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 6 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000%		AUD AUD BRL BRL CAD CAD CAD CAD CHP EUR EUR EUR EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2025 28/02/2023 16/06/2024 16/06/2051 16/06/2023 16/06/2023 16/06/2023 16/06/2026 16/06/2026	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347 170,836	0.0 0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.0
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 16,250,000 24,724,250,000 80,240,000 23,190,000 87,790,000 12,440,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Fixed 0.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 12 month ESTRO)		AUD AUD BRL BRL CAD CAD CAD CAD CLP EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2023 16/06/2024 16/06/2031 16/06/2023 16/06/2023 16/06/2026 16/06/2026 15/09/2026 16/06/2026	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347 170,836 67,100	0.0- 0.00 0.01 0.01 0.00 0.00 0.00 0.00
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 24,724,250,000 51,350,000 80,240,000 23,190,000 12,440,000 96,220,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.260%	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 12 month ESTRO) Floating (EUR 6 month EURIBOR)		AUD AUD BRL BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2023 16/06/2024 16/06/2031 16/06/2031 16/06/2031 16/06/2023 16/06/2026 16/06/2026 15/09/2026 21/05/2040	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347 170,836 67,100 5,812,568	0.1' 0.0' 0.0' 0.01 0.01 0.00 0.00 0.00
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,250,000 24,724,250,000 51,350,000 80,240,000 23,190,000 12,440,000 96,220,000 2,080,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.260% Fixed 0.260% Fixed 0.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 72 month ESTRO) Floating (EUR 12 month ESTRO) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		AUD AUD BRL BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2023 16/06/2024 16/06/2031 16/06/2031 16/06/2023 16/06/2023 16/06/2026 16/06/2026 16/06/2026 16/06/2028 21/05/2040 16/06/2051	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347 170,836 67,100 5,812,568 72,171	0.00 0.00 0.01 0.01 0.00 0.00 0.00 0.00
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 16,660,000 16,250,000 51,350,000 80,240,000 23,190,000 87,790,000 12,440,000 96,220,000 2,080,000 16,760,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA)		AUD AUD BRL BRL CAD CAD CAD CLP EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2023 16/06/2024 16/06/2031 16/06/2031 16/06/2031 16/06/2023 16/06/2026 16/06/2026 15/09/2026 21/05/2040	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347 170,836 67,100 5,812,568 72,171 16,255	0.00 0.00 0.01 0.01 0.00 0.00 0.00 0.00
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,250,000 24,724,250,000 51,350,000 80,240,000 23,190,000 12,440,000 96,220,000 2,080,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.260% Fixed 0.260% Fixed 0.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 72 month ESTRO) Floating (EUR 12 month ESTRO) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)		AUD AUD BRL BRL CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2023 16/06/2024 16/06/2051 16/06/2051 16/06/2052 16/06/2026 16/06/2026 15/09/2026 16/06/2026 16/06/2026 16/06/2026 16/06/2026 16/06/2026	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347 170,836 67,100 5,812,568 72,171	0.0 0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.0
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 16,250,000 24,724,250,000 80,240,000 23,190,000 87,790,000 12,440,000 96,220,000 2,080,000 40,840,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.260% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Fixed 1.000% Fixed 1.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month SONIA) Floating (GBP 1 month SONIA)		AUD AUD BRL BRL CAD CAD CAD CLP EUR EUR EUR EUR EUR EUR EUR EUR GBP GBP	16/06/2031 24/02/2041 02/01/2023 02/01/2023 16/06/2024 16/06/203 16/06/203 16/06/2023 16/06/2026 16/06/2026 15/09/2026 16/06/2028 21/05/2040 16/06/2028 21/05/2040	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347 170,836 67,100 5,812,568 72,171 16,255 32,410	0.0 0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.0
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 51,350,000 80,240,000 87,790,000 12,440,000 96,220,000 2,080,000 40,840,000 40,840,000 24,340,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000% Fixed 1.000%	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA)		AUD AUD BRL BRL CAD CAD CAD CLP EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2023 16/06/2024 16/06/2031 16/06/2031 16/06/2032 16/06/2026 16/06/2026 15/09/2026 16/06/2028 21/05/2040 16/06/2031 16/06/2031	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347 170,836 67,100 5,812,568 72,171 16,255 32,410 32,926	0.0 0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.0
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17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 16,650,000 24,724,250,000 80,240,000 23,190,000 87,790,000 12,440,000 96,220,000 16,760,000 40,840,000 24,340,000 24,340,000 24,340,000 11,021,910,000 46,850,000 41,021,910,000 22,490,210,000 22,490,210,000 26,325,000 188,160,000 270,390,000 5,730,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 1.000% Fixed 1.000% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 6.400% Floating (NOK 6 month NIBOR) Fixed 1.240% Floating (NOK 6 month NZDBB)	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.250% Fixed 1.250% Floating (CLP 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (HUF 6 month BUBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Fixed 1.500% Floating (NOK 6 month NIBOR) Fixed 3.000%		AUD AUD BRL BRL CAD CAD CAD CAD CLP EUR EUR EUR EUR EUR EUR EUR KRW KRW MXN NOK NOK NZD	16/06/2031 24/02/2041 02/01/2023 02/01/2023 16/06/2024 16/06/2031 16/06/2033 16/06/2023 16/06/2026 16/06/2026 15/09/2026 16/06/2028 21/05/2040 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2033 15/09/2033 16/06/2033 16/06/2033 16/06/2033 16/06/2033 16/06/2033 16/06/2033 16/06/2033 16/06/2033	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347 170,836 67,100 5,812,568 72,171 16,255 32,410 32,926 221,384 158,890 76,001 10,437 39,569 71,799 696,653 18,255	0.0 0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.0
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 51,350,000 80,241,000 87,790,000 12,440,000 96,220,000 2,080,000 16,760,000 40,840,000 24,340,000 24,340,000 24,340,000 22,490,210,000 22,490,210,000 22,490,210,000 22,490,210,000 26,325,000 188,160,000 10,830,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Fixed 1.500	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Floating (CLP 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month BUBOR) Floating (GBP 1 month BUBOR) Floating (HUF 6 month BUBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Fixed 1.500% Floating (NOK 6 month NIBOR) Fixed 3.000% Fixed 3.000% Fixed 1.273%		AUD AUD BRL BRL CAD CAD CAD CAD CLP EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2023 16/06/2024 16/06/2031 16/06/2031 16/06/2032 16/06/2026 16/06/2026 15/09/2026 16/06/2026 21/05/2040 16/06/2031	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347 170,836 67,100 5,812,568 72,171 16,255 32,410 32,926 221,384 158,890 76,001 10,437 39,569 71,799 696,653 18,255 8,399	0.0 0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.0
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 24,724,250,000 51,350,000 80,240,000 23,190,000 12,440,000 26,320,000 16,760,000 40,840,000 24,340,000 44,850,000 11,021,910,000 49,282,000,000 22,490,210,000 22,490,210,000 22,490,210,000 270,390,000 15,730,000 15,730,000 15,730,000 10,830,000 48,850,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Fixed 1.500% Fixed 5.400% Floating (NOK 6 month NIBOR) Fixed 1.500% Floating (NZD 3 month NZDBB) Floating (SEK 3 month STIBOR) Floating (USD 3 month LIBOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (HIVF 6 month BUBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Fixed 1.500% Floating (MXN 6 month NIBOR) Fixed 3.000% Fixed 3.000% Fixed 1.273% Fixed 0.250%		AUD AUD BRL BRL CAD CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2023 16/06/2024 16/06/2031 16/06/2031 16/06/2031 16/06/2026 15/09/2026 15/09/2026 21/05/2040 16/06/2028 21/05/2040 16/06/2028 21/05/2040 16/06/2031 16/06/2031 16/06/2023 15/09/2026 04/06/2031 16/06/2031 16/06/2031 16/06/2031 15/09/2031 16/06/2031 15/09/2031 15/09/2031 11/05/2031 11/05/2031	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347 170,836 67,100 5,812,568 72,171 16,255 32,410 32,926 221,384 158,890 76,001 10,437 39,569 71,799 696,653 18,255 8,399 47,824	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 51,350,000 80,240,000 23,190,000 12,440,000 23,190,000 16,760,000 40,840,000 24,340,000 24,340,000 48,850,000 11,021,910,000 49,282,000,000 22,490,210,000 22,490,210,000 26,325,000 188,160,000 270,390,000 5,730,000 100,830,000 48,850,000 31,530,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Fixed 1.500% Floating (NOK 6 month NIBOR) Fixed 1.240% Floating (NOK 3 month NZDBB) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Fixed 0.000% Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (HIF 6 month BUBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Fixed 1.500% Floating (MXG 6 month NIBOR) Fixed 3.000% Fixed 0.250% Fixed 0.250% Fixed 0.250% Fixed 0.500%		AUD AUD BRL BRL CAD CAD CAD CAD CAD CLP EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2023 16/06/2024 16/06/2031 16/06/2031 16/06/2026 16/06/2026 16/06/2026 15/09/2026 21/05/2040 16/06/2026 26/01/2031 16/06/2023 15/09/2023 15/09/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/06/2031 16/09/2031 16/09/2031 16/09/2031 16/09/2031	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347 170,836 67,100 5,812,568 72,171 16,255 32,410 32,926 221,384 158,890 76,001 10,437 39,569 71,799 696,653 18,255 8,399 47,824 106,831	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
17,930,000 47,240,000 66,220,000 96,000,000 289,490,000 32,730,000 16,660,000 24,724,250,000 51,350,000 80,240,000 23,190,000 12,440,000 26,320,000 16,760,000 40,840,000 24,340,000 46,850,000 11,021,910,000 49,282,000,000 22,490,210,000 22,490,210,000 22,490,210,000 26,325,000 188,160,000 270,390,000 5,730,000 10,830,000 48,850,000	Floating (AUD 6 month BBSW) Fixed 2.750% Fixed 5.800% Fixed 6.320% Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Fixed 1.400% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 1.000% Fixed 1.500% Fixed 5.400% Floating (NOK 6 month NIBOR) Fixed 1.500% Floating (NZD 3 month NZDBB) Floating (SEK 3 month STIBOR) Floating (USD 3 month LIBOR)	Fixed 1.000% Floating (AUD 6 month BBSW) Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI) Fixed 0.804% Fixed 0.750% Fixed 1.250% Fixed 1.500% Floating (CLP 6 month LIBOR) Floating (EUR 12 month ESTRO) Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (GBP 1 month SONIA) Floating (HIVF 6 month BUBOR) Floating (KRW 3 month LIBOR) Floating (KRW 3 month LIBOR) Floating (MXN 1 month TIIE) Fixed 1.500% Floating (MXN 6 month NIBOR) Fixed 3.000% Fixed 3.000% Fixed 1.273% Fixed 0.250%		AUD AUD BRL BRL CAD CAD CAD CAD CAD EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	16/06/2031 24/02/2041 02/01/2023 02/01/2023 16/06/2024 16/06/2031 16/06/2031 16/06/2031 16/06/2026 15/09/2026 15/09/2026 21/05/2040 16/06/2028 21/05/2040 16/06/2028 21/05/2040 16/06/2031 16/06/2031 16/06/2023 15/09/2026 04/06/2031 16/06/2031 16/06/2031 16/06/2031 15/09/2031 15/09/2031 11/05/2031 11/05/2031	161,076 75,397 21,220 461,760 146,815 3,286 119,784 120,406 95,133 1,406 251,822 46,347 170,836 67,100 5,812,568 72,171 16,255 32,410 32,926 221,384 158,890 76,001 10,437 39,569 71,799 696,653 18,255 8,399 47,824	0.0 0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.0

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	% of Shareholders Equity
125,620,000	Interest Rate Swaps – (Continued) Floating (ZAR 3 month JIBAR)	Fixed 6.250%	ZAR	17/06/2026	130,490	0.03
18,800,000	Floating (ZAR 3 month JIBAR)	Fixed 7.750%	ZAR	16/06/2031	24,187	0.00
UNREALISED GAIN	ON INTEREST RATE SWAPS				10,288,744	2.35
40,000,000	Inflation Swaps	Fixed 3.469%	ODD	45/44/0005	457.007	0.40
49,820,000 15,400,000	Floating (GBP 12 month LIBOR) Fixed 2.104%	Floating (USD 12 month USCP)	GBP USD	15/11/2025 14/12/2024	457,327 398,801	0.10 0.09
UNREALISED GAIN	I ON INFLATION SWAPS				856,128	0.19
TOTAL UNREALISE	ED GAIN ON SWAP CONTRACTS				11,144,872	2.54
Net Local					Unrealised	% of
Notional Amount	Pov	Receive	Currency	Maturity Date	Loss USD	Shareholders' Equity
Amount	Pay	Veceine	Currency	Maturity Date	035	Equity
196,030,000	Interest Rate Swaps Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	25/01/2024	(397,213)	(0.09)
70,220,000	Floating (AUD 3 month BBSW)	Fixed 0.500%	AUD	24/02/2024	(70,495)	(0.02)
144,610,000	Fixed 1.550%	Floating (AUD 6 month BBSW)	AUD	23/02/2026	(269,491)	(0.06)
33,240,000	Floating (AUD 6 month BBSW)	Fixed 1.240%	AUD	28/10/2030	(866,877)	(0.20)
68,770,000	Floating (AUD 6 month BBSW)	Fixed 1.710%	AUD	21/01/2031	(1,338,428)	(0.30)
181,340,000 76,350,000	Floating (BRL 1 month BRCDI) Floating (BRL 1 month BRCDI)	Fixed 3.390% Fixed 4.120%	BRL BRL	03/01/2022 03/01/2022	(243,804) (1,950)	(0.06) (0.00)
77,192,805	Floating (BRL 1 month BRCDI)	Fixed 4.120% Fixed 4.230%	BRL	02/01/2023	(262,276)	(0.06)
23,945,000	Floating (BRL 1 month BRCDI)	Fixed 4.930%	BRL	02/01/2024	(134,140)	(0.03)
155,375,000	Floating (BRL 1 month BRCDI)	Fixed 7.370%	BRL	02/01/2024	(27,556)	(0.01)
95,175,000	Fixed 8.495%	Floating (BRL 1 month BRCDI)	BRL	04/01/2027	(22,916)	(0.00)
75,400,000	Floating (CAD 3 month CDOR)	Fixed 0.700%	CAD	18/11/2023	(288,177)	(0.07)
13,780,000	Floating (CHF 6 month LIBOR)	Fixed 0.000%	CHF	16/06/2028	(59,239)	(0.01)
113,650,000	Floating (CNY 3 month LIBOR)	Fixed 2.500%	CNY	15/09/2023	(10,117)	(0.00)
71,573,090,000 244,090,000	Fixed 3.300% Floating (CZK 6 month PRIBOR)	Floating (COP 3 month LIBOR) Fixed 1.250%	COP CZK	16/06/2023 16/06/2023	(26,355) (39,411)	(0.01) (0.01)
178,510,000	Floating (EUR 6 month EURIBOR)	Fixed 0.050%	EUR	21/05/2030	(4,167,604)	(0.95)
32,690,000	Floating (EUR 6 month EURIBOR)	Fixed 0.500%	EUR	12/02/2031	(400,565)	(0.09)
790,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2031	(4,601)	(0.00)
48,230,000	Floating (EUR 6 month EURIBOR)	Fixed 0.000%	EUR	16/06/2031	(28,478)	(0.01)
40,380,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	15/09/2031	(225,398)	(0.05)
10,050,000	Floating (EUR 6 month EURIBOR)	Fixed 0.219%	EUR	14/02/2032	(29,931)	(0.01)
11,040,000 700,000	Fixed 0.900% Floating (GBP 1 month SONIA)	Floating (EUR 6 month EURIBOR) Fixed 0.270%	EUR GBP	05/05/2041 17/06/2025	(69,343) (2,475)	(0.02) (0.00)
71,980,000	Floating (GBP 1 month SONIA)	Fixed 0.000%	GBP	16/06/2026	(119,588)	(0.03)
320,000	Floating (GBP 1 month SONIA)	Fixed 0.308%	GBP	17/06/2030	(23,350)	(0.00)
1,246,070,000	Floating (INR 6 month LIBOR)	Fixed 4.053%	INR	11/05/2023	(6,288)	(0.00)
2,104,368,224	Fixed 0.250%	Floating (JPY 6 month LIBOR)	JPY	19/03/2030	(5,868)	(0.00)
4,449,060,000	Fixed 0.000%	Floating (JPY 6 month LIBOR)	JPY	16/06/2031	(156,161)	(0.04)
866,860,000 380,765,000	Fixed 0.500% Fixed 4.700%	Floating (JPY 6 month LIBOR) Floating (MXN 1 month TIIE)	JPY MXN	16/06/2051 14/06/2023	(80,472) (34,104)	(0.02) (0.01)
41,540,000	Floating (MXN 1 month TIIE)	Fixed 5.550%	MXN	10/06/2026	(56,501)	(0.01)
93,630,000	Fixed 2.130%	Floating (NOK 6 month NIBOR)	NOK	11/05/2031	(9,367)	(0.00)
126,020,000	Fixed 2.000%	Floating (NOK 6 month NIBOR)	NOK	16/06/2031	(37,078)	(0.01)
15,060,000	Floating (NZD 3 month NZDBB)	Fixed 1.250%	NZD	16/06/2026	(39,883)	(0.01)
294,500,000	Fixed 0.250%	Floating (PLN 3 month WIBOR)	PLN	16/12/2021	(6,839)	(0.00)
183,525,000	Fixed 1.000%	Floating (PLN 6 month WIBOR)	PLN	16/06/2023	(114,615)	(0.03)
58,875,000 641,380,000	Floating (PLN 6 month WIBOR) Floating (SEK 3 month STIBOR)	Fixed 0.750% Fixed 0.500%	PLN SEK	16/12/2025 16/06/2026	(661,096) (15,923)	(0.15) (0.00)
116,500,000	Floating (SEK 3 month STIBOR)	Fixed 0.300% Fixed 1.000%	SEK	16/06/2031	(54,505)	(0.00)
680,000	Fixed 1.250%	Floating (THB 6 month LIBOR)	THB	17/06/2025	(1)	(0.00)
1,248,620,000	Floating (THB 6 month LIBOR)	Fixed 0.750%	THB	16/12/2025	(192,550)	(0.04)
29,050,000	Fixed 0.250%	Floating (USD 3 month LIBOR)	USD	16/06/2024	(52,302)	(0.01)
18,740,000	Fixed 1.500%	Floating (USD 3 month LIBOR)	USD	02/02/2031	(43,147)	(0.01)
4,390,000	Fixed 0.750%	Floating (USD 3 month LIBOR)	USD	16/06/2031	(28,075)	(0.01)
41,140,000 4,170,000	Floating (USD 3 month LIBOR) Fixed 2.500%	Fixed 0.750% Floating (USD 3 month LIBOR)	USD USD	16/06/2031 17/09/2031	(28,800) (10,849)	(0.01)
11,060,000	Fixed 1.250%	Floating (USD 3 month LIBOR)	USD	16/06/2051	(15,649)	(0.00)

#### Swap Contracts – (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
00.400.000	Inflation Swaps	F: 10.040%	000	45/40/0005	(4.000.050)	(2.22)
30,420,000	Floating (GBP 12 month LIBOR)	Fixed 3.246%	GBP	15/12/2025	(1,026,259)	(0.23)
UNREALISED LOS	S ON INFLATION SWAPS				(1,026,259)	(0.23)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(11,806,101)	(2.69)
MARKET VALUE C					602,294,635	137.43
OTHER ASSETS A	OTHER ASSETS AND LIABILITIES			(164,037,737)		
SHAREHOLDERS'	RS' EQUITY 438,256,898				100.00	
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	uding derivatives (cost USD 591,726,764)				599,220,371	136.73
Unrealised gain on futu	ires contracts				97,488	0.02
Unrealised loss on futu	ires contracts				(385,402)	(0.09)
Unrealised gain on nor	n-deliverable bond forward contracts				56,940	0.01
Unrealised gain on forward currency contracts					10,645,461	2.43
Unrealised loss on forward currency contracts					(9,394,156)	(2.14)
Unrealised gain on forward currency contracts held for hedging purposes				7,167,175	1.63	
Unrealised loss on forward currency contracts held for hedging purposes					(101.791)	(0.02)

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

Market value of purchased options (cost USD 3,554,092)

Market value of written options (cost USD (9,538,732))

Unrealised gain on swap contracts

Unrealised loss on swap contracts

Other Assets and Liabilities

Shareholders' Equity

The counterparties for forward currency contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natwest Markets Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and UBS AG.

The counterparties for swap contracts were Deutsche Bank AG, Morgan Stanley and Morgan Stanley & Co., LLC.

The maximum individual counterparty exposure as at 31 May 2021 is 2.50% of the NAV.

- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) A related party to Goldman Sachs Funds.
- $^{\rm (d)}\,$  The yield for this fund as at 31 May 2021 was 0.011%.
- (e) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (f) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

2 831 471

(7.181.693)

11,144,872

(11,806,101)

(164,037,737)

438,256,898

0.65 (1.64)

2.54

(2.69)

(37.43)

100.00

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

### Goldman Sachs Funds—Strategic Absolute Return Bond I Portfolio Schedule of Investments As at 31 May 2021

Holding	s	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds	- 67.15%	curities admitted to an official exchange listing					
Austria		Erste Group Bank AG <sup>(c)</sup>	EUR	6.500%	Perp.	547,112	0.09
Brazil	200,000	Banco do Brasil S.A. <sup>(c)</sup>	USD	6.250%	Perp.	204,450	0.03
British '	Virgin Isla 200,000	<b>nds</b> Huarong Finance II Co., Ltd.	USD	4.625%	03/06/2026	134,900	0.02
Colomb		Colombia Government International Bond	USD	3.125%	15/04/2031	250,548	0.04
Domini		<b>olic</b> Dominican Republic International Bond Dominican Republic International Bond	USD USD	4.500% 5.875%	30/01/2030 30/01/2060	154,273 276,783	0.03 0.04
						431,056	0.07
Egypt		Egypt Government International Bond Egypt Government International Bond	EUR USD	4.750% 8.875%	11/04/2025 29/05/2050	153,335 703,979	0.03 0.11
						857,314	0.14
Finland		Nokia OYJ	USD	3.375%	12/06/2022	51,375	0.01
France		Altice France S.A. 144A <sup>(d)</sup> Societe Generale S.A. <sup>(c)</sup>	USD USD	5.500% 6.750%	15/01/2028 Perp.	205,500 280,625	0.03 0.05
						486,125	0.08
Germar	600,000	Commerzbank AG <sup>(c)</sup> Deutsche Bank AG <sup>(c)</sup>	EUR EUR	6.125% 4.625%	Perp. Perp.	798,361 998,115	0.13 0.16
						1,796,476	0.29
Indones		Indonesia Government International Bond	USD	3.050%	12/03/2051	199,125	0.03
Ireland		AerCap Ireland Capital DAC Via AerCap Global Aviation Trust AIB Group Plc. (c)	USD EUR	6.500% 6.250%	15/07/2025 Perp.	496,948 618,889	0.08 0.10
						1,115,837	0.18
Isle Of I		Sasol Financing International Ltd.	USD	4.500%	14/11/2022	410,500	0.07
Israel	300,000	Israel Government International Bond	USD	3.800%	13/05/2060	330,458	0.05
Italy		Intesa Sanpaolo SpA <sup>(c)</sup> Nexi SpA	EUR EUR	7.750% 2.125%	Perp. 30/04/2029	626,257 150,856	0.10 0.02
						777,113	0.12
6,754 5,827	4,650,000 7,850,000	Japan Government CPI Linked Bond—Series 24 Japan Treasury Discount Bill—Series 986 Japan Treasury Discount Bill—Series 987 Japan Treasury Discount Bill—Series 992	JPY JPY JPY JPY	0.100% (0.176%) (0.150%) (0.131%)	10/03/2029 19/07/2021 26/07/2021 10/08/2021	22,442,486 61,417,855 52,990,231 12,307,972	3.56 9.75 8.41 1.96
						149,158,544	23.68
Jersey		Galaxy Pipeline Assets Bidco Ltd. Galaxy Pipeline Assets Bidco Ltd.	USD USD	2.625% 2.940%	31/03/2036 30/09/2040	197,000 297,750	0.03 0.05
						494,750	0.08
Luxemb	200,000	Altice Financing S.A. 144A <sup>(d)</sup> ARD Finance S.A.	USD EUR	7.500% 5.000%	15/05/2026 30/06/2027	207,500 125,443	0.03 0.02

# Goldman Sachs Funds—Strategic Absolute Return Bond I Portfolio Schedule of Investments As at 31 May 2021

Part							Market Value	% of Shareholders'
	Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>		
### ARD Finance SA. 144A <sup>10</sup>	Bonds - (0	Contir	nued)					
Marcian   Marc				LIOD	0.5000/	20/00/0007	004.075	0.00
Maxico								
Mexico City Arport Trust   144A <sup>(S)</sup>   145B   145C   145		30,000	Suppositive via supplied of the			1 1/02/2020		
Accord   A							1,213,165	0.19
Mesico City Airport Trust 144A <sup>(6)</sup>   USD   5.500%   2410770   72 8,434   0.04   250,000   Mesico Coverment International Bond   USD   3.771%   24062061   242,722   0.04   0.00   0.0		20 000	Movico City Airport Trust	HeD	5 500%	31/07/2047	108 860	0.03
Monito   M								
Netro			* *					
Nativariands	27	70,000	Mexico Government International Bond	USD	3.771%	24/05/2061	247,222	0.04
Netherlands	20	00,000	Mexico Government International Bond	USD	3.750%	19/04/2071	178,845	0.03
Sept.   Sept							1,146,096	0.18
Sept.   Sept	Netherlands	ls						
200,000   Likoli Securities BY   USD   3.875%   606052030   210,938   0.03   200,000   Prosus NY   USD   3.832%   806022051   144,313   0.03   200,000   Prosus NY   USD   3.832%   806022051   144,313   0.03   200,000   Prosus NY   USD   2.875%   28022030   193,289   0.03   200,000   21ggos Bond Co, BY   EUR   2.376%   28022030   193,289   0.03   200,000   21ggos Bond Co, BY   EUR   2.376%   28022030   193,289   0.03   200,000   21ggos Bond Co, BY   EUR   2.376%   28022030   213,289   0.03   200,000   23ggos Bond Co, BY   EUR   2.376%   28112027   363,223   0.06   200,000   281120027   363,223   0.06   281120027   363,223   0.06   200,000   200,00			ABN AMRO Bank NV <sup>(c)</sup>	EUR	4.375%	Perp.	653,147	0.10
\$Property of the prope	15	55,000	AerCap Holdings NV <sup>(c)</sup>	USD	5.875%	10/10/2079	161,006	0.03
200,000   Prosis N V   USD   3.83%   080022051   144,313   0.03   400,000   Telefonica Europe BV <sup>(1)</sup>   EUR   2.376%   28002203   193,289   0.03   8								
\$\frac{\text{\$40,000}}{\text{\$160,000}}\$  \text{\$200,000}  \text{\$180,000}  \text{\$200,000}  \text{\$180,000}  \text{\$180,000}  \text{\$200,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$180,000}  \text{\$200,000} \			•					
Big   10,000   20go Bond Co., BV   EUR   3.375%   28002/2030   193,289   0.03   2,083,859   0.33   380,000   380,0								
Nigeria   340,000   Nigeria Government International Bond   USD   6,500%   28/11/2027   363,223   0,00   340,000   Nigeria Government International Bond   USD   3,375%   14/03/2024   602,155   0,09   200,000   2 later Government International Bond   USD   4,807%   14/03/2024   252,196   0,04   200,000   2 later Government International Bond   USD   4,817%   14/03/2049   252,196   0,04   200,000   2 later Government International Bond   USD   4,817%   14/03/2024   252,196   0,04   2 later Government International Bond   USD   4,817%   14/03/2029   200,000   0,04   200,000   2 later Government International Bond   USD   3,624%   260,52030   378,149   0,06   2 later Government International Bond   EUR   3,624%   260,52030   378,149   0,06   3,000   2 later Government International Bond   USD   3,000%   14/02/2031   13,3633   0,00   2 later Government International Bond   USD   3,000%   14/02/2031   13,3633   0,00   2 later Government International Bond   USD   3,000%   14/02/2031   13,3633   0,00   2 later Government International Bond   USD   2,000%   14/02/2031   13,8633   0,00   2 later Government International Bond   USD   4,000%   14/02/2031   13,8633   0,00   2 later Government International Bond   USD   4,000%   14/02/2031   13,8633   0,00   2 later Government International Bond   USD   4,000%   14/02/2031   13,963   0,00   2 later Government International Bond   USD   4,000%   14/02/2031   13,963   0,00   2 later Government International Bond   USD   2,749%   0,312/2030   391,984   0,06   6,000   2 later Government International Bond   USD   2,834%   17/05/2036   20,000   2 later Government International Bond   USD   3,798%   17/05/2036   20,000   2 later Government International Bond   USD   3,798%   17/05/2036   20,000   2 later Government International Bond   USD   5,250%   Perp   1,119,811   0,18   1 later Government International Bond   USD   5,250%   Perp   1,119,811   0,18   1 later Government International Bond   USD   5,250%   13,003,000   2 later Government International Bond   USD   5,250%   1			·					
Nigeria   340,000   Nigeria Government International Bond   USD   6.500%   28/11/2027   363,223   0.06     Catar   560,000   Catar Government International Bond   USD   3.375%   14/03/2024   602,155   0.09   200,000   Catar Government International Bond   USD   4.000%   14/03/2029   220,500   0.04   200,000   Catar Government International Bond   USD   4.817%   14/03/2029   220,500   0.04   200,000   Catar Government International Bond   USD   4.817%   14/03/2029   220,500   0.04   200,000   Catar Government International Bond   USD   4.000%   14/03/2029   220,500   0.04   200,000   Catar Government International Bond   USD   3.000%   28/05/2030   378,149   0.06   270,000   Romanian Government International Bond   USD   3.000%   14/02/2031   133,633   0.02   270,000   Romanian Government International Bond   USD   2.000%   28/01/2032   885,96   0.01   220,000%   Romanian Government International Bond   USD   2.000%   28/01/2032   885,96   0.01   220,000%   28/01/2032   885,96   0.01   220,000%   28/01/2032   225,627   0.04   220,000%   28/01/2032   220,000%   28/01/2032   220,000%   28/01/2032   220,000%   28/01/2032   220,	16	50,000	Ziggo Bond Co., BV	EUR	3.375%	28/02/2030	193,289	0.03
Mathematical Board   USD   6.500%   28/11/2027   363,223   0.08							2,083,859	0.33
Name   Content	-	40.000	Nineria Communication of Daniel	1100	0.5000/	00/44/0007	202 202	0.00
Second   Continue		40,000	Nigeria Government International Bond	USD	6.500%	28/11/2027	363,223	0.06
200,000   Qatar Government International Bond   USD   4.000%   14/03/2029   230,500   0.04   200,000   0.0		30 000	Oatar Government International Bond	LISD	3 375%	14/03/2024	602 155	0.09
\$\frac{200,000}{\frac{2000}{\frac{200}{\frac{200}{\frac{2000}{\frac{200}{\frac{200}{\f		,						
Romania								
Romania		,						
Botal							1,004,001	0.17
Part   Part		30.000	Romanian Government International Bond	EUR	2.875%	11/03/2029	80.563	0.01
Touch   Property   Touch   Property   Touch   Property   Touch   Property   Touch   Property   Touch   Property   Touch   Property   Touch   Property   Touch   Touch   Touch   Property   Touch	27	70,000	Romanian Government International Bond	EUR	3.624%	26/05/2030		0.06
Name	13	30,000	Romanian Government International Bond	USD	3.000%	14/02/2031	133,633	0.02
\$align***  \$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	7	70,000	Romanian Government International Bond	EUR	2.000%	28/01/2032	85,496	0.01
Note	9	90,000	Romanian Government International Bond	EUR	3.375%	28/01/2050	115,888	0.02
Spain	22	20,000	Romanian Government International Bond	USD	4.000%	14/02/2051	225,627	0.04
March   Marc							1,019,356	0.16
Banco Santander S.A. (a)   EUR   4.375%   Perp.   755,477   0.12	Spain							
Supranationals				USD	2.749%	03/12/2030	391,984	0.06
Supranationals								
Supranationals	40	00,000	CaixaBank S.A. <sup>(c)</sup>	EUR	5.875%	Perp.	559,005	0.09
200,000   African Export-Import Bank   USD   2.634%   17/05/2026   202,594   0.03   200,000							1,706,466	0.27
200,000   African Export-Import Bank   USD   3.798%   17/05/2031   202,776   0.03   0.06   17/05/2031   202,776   0.08   17/05/2031   202,776   0.08   17/05/2031   202,776   0.08   17/05/2031   202,776   0.08   17/05/2031   202,776   0.08   17/05/2031   202,776   0.08   17/05/2031   202,776   0.08   17/05/2031   202,770   0.08   17/05/2031   202,776   0.08   17/05/2031   202,776   0.08   17/05/2031   202,776   0.08   17/05/2031   17/05/2031   202,776   0.08   17/05/2031   17/05/2	Supranation	nals						
Switzerland   1,075,000   Credit Suisse Group AG 144A   Col(d)   USD   5.250%   Perp.   1,119,811   0.18	20	00,000	African Export-Import Bank	USD		17/05/2026	202,594	0.03
Switzerland	20	00,000	African Export-Import Bank	USD	3.798%	17/05/2031	202,776	0.03
1,075,000   Credit Suisse Group AG 144A   Cold							405,370	0.06
Turkey 230,000 Turkey Government International Bond 230,000 Turkiye Vakiflar Bankasi TAO USD 5.250% 13/03/2030 214,695 0.03 0.04 0.05 0.05/02/2025 227,337 0.04 0.05 0.05 0.05 0.05 0.05 0.05 0.05								
230,000   Turkey Government International Bond   USD   5.250%   13/03/2030   214,695   0.03   230,000   Turkiye Vakiflar Bankasi TAO   USD   5.250%   05/02/2025   227,337   0.04   0.07   0.	1,07	75,000	Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	5.250%	Perp.	1,119,811	0.18
230,000   Turkiye Vakiflar Bankasi TAO	-							
Variety   Vari			•					
Ukraine         420,000         Ukraine Government International Bond 420,000         USD FLAG         7.750% 01/09/2026 469,253 0.07 469,253 0.08 480,837	23	30,000	Turkiye Vakiflar Bankası TAO	USD	5.250%	05/02/2025	227,337	0.04
420,000   Ukraine Government International Bond   USD   7.750%   01/09/2026   469,253   0.07   420,000   Ukraine Government International Bond   EUR   4.375%   27/01/2030   480,837   0.08   0.08   0.09   0.15							442,032	0.07
420,000 Ukraine Government International Bond EUR 4.375% 27/01/2030 480,837 0.08 950,090 0.15 United Arab Emirates								
950,090 0.15 United Arab Emirates								
United Arab Emirates	42	20,000	Ukraine Government International Bond	EUR	4.375%	27/01/2030	480,837	0.08
							950,090	0.15
4UU,UUU Abu Uhabi Government International Bond USD 3.875% 16/04/2050 450,634 0.07						10/21/22		
	40	JU,UU0	Abu Dhabi Government International Bond	USD	3.875%	16/04/2050	450,634	0.07

oldings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% Shareholder Equi
onds – (Conti	nued)					
nited Kingdom	,					
	Gazprom PJSC Via Gaz Finance Plc.	USD	3.250%	25/02/2030	199,178	0.0
340,000	Virgin Media Secured Finance Plc. 144A <sup>(d)</sup>	USD	5.500%	15/05/2029	365,075	0.0
					564,253	0.0
nited States	Air Lance Com	LIOD	0.0750/	45/04/0000	4.454.040	0.4
	Air Lease Corp. American Axle & Manufacturing, Inc.	USD USD	2.875% 6.250%	15/01/2026 01/04/2025	1,151,249 268,478	0.0
	American Axle & Manufacturing, Inc.  American Axle & Manufacturing, Inc.	USD	6.250%	15/03/2026	108,171	0.
	<b>o</b> .	USD	6.500%	01/04/2027	111.563	0.
	American International Group, Inc.	USD	3.900%	01/04/2026	446,588	0.
	Apache Corp.	USD	4.625%	15/11/2025	393,125	0.
675,000	AT&T, Inc.	USD	1.650%	01/02/2028	665,341	0.
	AT&T, Inc.	USD	2.250%	01/02/2032	794,079	0.
595,000	B&G Foods, Inc.	USD	5.250%	01/04/2025	610,743	0.
	B&G Foods, Inc.	USD	5.250%	15/09/2027	114,675	0.
	Boeing Co.	USD	5.150%	01/05/2030	1,729,983	0.:
	Chemours Co.	USD	7.000%	15/05/2025	113,300	0.
125,000	4.3	USD	5.375%	15/05/2027	135,312	0.0
1,770,000		USD	3.937%	20/09/2023	1,776,726	0.3
80,000		USD USD	5.375% 4.500%	15/11/2027 01/02/2028	85,000 155,250	0.0
	Encompass Health Corp. Ford Motor Co.	USD	4.500% 8.500%	21/04/2023	278,103	0.0
	Ford Motor Co.	USD	9.000%	22/04/2025	317,416	0.0
270,000		USD	7.750%	01/02/2028	271,350	0.0
	Global Partners LP Via GLP Finance Corp.	USD	7.000%	01/08/2027	106,500	0.0
	Lumen Technologies, Inc.—Series T	USD	5.800%	15/03/2022	211,919	0.
	Occidental Petroleum Corp.	USD	8.000%	15/07/2025	240,875	0.
	Occidental Petroleum Corp.	USD	6.625%	01/09/2030	830,125	0.
	OneMain Finance Corp.	USD	5.375%	15/11/2029	385,200	0.0
1,150,000	Penske Automotive Group, Inc.	USD	3.500%	01/09/2025	1,187,375	0.
520,000	Service Corp. International	USD	3.375%	15/08/2030	506,350	0.0
100,000	Starwood Property Trust, Inc.	USD	5.000%	15/12/2021	100,764	0.0
1,625,000	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	1,765,205	0.2
	T-Mobile USA, Inc.	USD	3.750%	15/04/2027	3,471,237	0.
	TransDigm, Inc.	USD	5.500%	15/11/2027	1,182,750	0.
	United Rentals North America, Inc.	USD	3.875%	15/02/2031	175,875	0.
	United States Treasury Bond	USD	0.750%	31/03/2026	54,154,943	8.
23,610,000	·	USD	0.375%	31/12/2025	23,248,472	3.
	United States Treasury Note/Bond	USD	0.750%	31/05/2026	27,484,413	4.
	United States Treasury Note/Bond United States Treasury Note/Bond	USD USD	1.125% 1.250%	29/02/2028 31/03/2028	26,989,458 26,621,160	4.: 4.:
	United States Treasury Note/Bond	USD	1.244%	31/05/2028	27,362,182	4
	United States Treasury Note/Bond	USD	3.125%	15/11/2028	12,788,508	2.0
	United States Treasury Note/Bond	USD	4.250%	15/05/2039	7,468,563	1.
	United States Treasury Note/Bond	USD	3.750%	15/11/2043	16,060,078	2.
	United States Treasury Note/Bond	USD	3.000%	15/05/2047	7,178,170	1.
1,290,000	United States Treasury Note/Bond	USD	2.750%	15/11/2047	1,411,542	0.2
2,830,000	United States Treasury Note/Bond	USD	2.000%	15/02/2050	2,656,662	0.4
					253,114,778	40.
OTAL BONDS	35 409)				422,909,667	67.
.051 03D 422,43	33,403)				422,909,007	
oldings	Security Description				Market Value USD	% Shareholder Equi
lutual Funds –	- 9.49%					
reland 59,763,990	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class) <sup>(e)</sup>	f)			59,763,990	9.4
OTAL MUTUAL	FUNDS					
cost USD 59,763	<u> </u>				59,763,990	9.4
DTAL TRANSFI	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING					

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – 7.80% Brazil	curities dealt in another regulated market					
	Banco do Brasil S.A. <sup>(c)</sup> BRF S.A.	USD USD	9.000% 4.875%	Perp. 24/01/2030	222,216 208,566	0.04 0.03
					430,782	0.07
Canada						
	Bausch Health Cos., Inc. 144A <sup>(d)</sup>	USD	7.000%	15/03/2024	64,181	0.01
	Bausch Health Cos., Inc. 144A <sup>(d)</sup> Bausch Health Cos., Inc. 144A <sup>(d)</sup>	USD USD	5.250% 5.250%	30/01/2030 15/02/2031	600,438 806,662	0.09 0.13
,	GFL Environmental, Inc. 144A <sup>(d)</sup>	USD	8.500%	01/05/2027	182,865	0.13
	MEG Energy Corp. 144A <sup>(d)</sup>	USD	7.125%	01/02/2027	75,425	0.01
		,			1,729,571	0.27
Cayman Islands	(4)					
	Avolon Holdings Funding Ltd. 144A <sup>(d)</sup>	USD USD	4.250% 6.500%	15/04/2026	592,955	0.09
429,525	Global Aircraft Leasing Co., Ltd. 144A <sup>(d)</sup>	050	6.500%	15/09/2024	431,136	0.07
					1,024,091	0.16
1.600.000	BNP Paribas S.A. 144A <sup>(d)</sup>	USD	4.625%	13/03/2027	1,812,624	0.29
	BPCE S.A. 144A <sup>(d)</sup>	USD	4.875%	01/04/2026	368,560	0.06
		•			2,181,184	0.35
Luxembourg						
	Altice Financing S.A. 144A <sup>(d)</sup>	USD	5.000%	15/01/2028	199,000	0.03
350,000	Camelot Finance S.A. 144A <sup>(d)</sup>	USD	4.500%	01/11/2026	364,875	0.06
					563,875	0.09
Mexico 200,000	Cemex SAB de CV	USD	5.200%	17/09/2030	218,160	0.04
Netherlands	(d)					
	Alcoa Nederland Holding BV 144A <sup>(d)</sup> UPC Holding BV 144A <sup>(d)</sup>	USD USD	5.500% 5.500%	15/12/2027 15/01/2028	287,856 209,500	0.05 0.03
200,000	of officiality by 144A	000	3.300 /0	13/01/2020	497,356	0.08
Supranationals					497,330	0.00
	Broadcom Corp. Via Broadcom Cayman Finance Ltd. Digicel International Finance Ltd. Via Digicel InternationalHoldings Ltd.	USD	3.875%	15/01/2027	1,988,149	0.32
•	144A <sup>(d)</sup>	USD	8.750%	25/05/2024	151,248	0.02
77,029	Digicel International Finance Ltd. Via Digicel InternationalHoldings Ltd. 144A <sup>(d)</sup>	USD	13.000%	31/12/2025	78,295	0.01
58,004	Digicel International Finance Ltd. Via Digicel InternationalHoldings Ltd. 144A <sup>(d)</sup>	USD	8.000%	31/12/2026	57,261	0.01
	1770	000	0.00070	31/12/2020	2,274,953	0.36
United Vinadem					2,214,955	0.30
United Kingdom 212,000	eG Global Finance Plc. 144A <sup>(d)</sup>	USD	6.750%	07/02/2025	218,095	0.04
200,000	eG Global Finance Plc. 144A <sup>(d)</sup>	USD	8.500%	30/10/2025	212,750	0.03
					430,845	0.07
United States						
395,000	Albertsons Cos., Inc. Via Safeway, Inc. Via New Albertsons LP Via Albertsons LLC 144A <sup>(d)</sup>	USD	7.500%	15/03/2026	434,994	0.07
326,000	Albertsons Cos., Inc. Via Safeway, Inc. Via New Albertsons LP Via					
110 000	Albertsons LLC 144A <sup>(d)</sup> Albertsons Cos., Inc. Via Safeway, Inc. Via New Albertsons LP Via Albertsons	USD	4.875%	15/02/2030	340,262	0.05
. 10,000	LLC 144A <sup>(d)</sup>	USD	4.625%	15/01/2027	114,400	0.02
	Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(d)</sup>	USD	6.625%	15/07/2026	228,975	0.04
	Asbury Automotive Group, Inc.	USD	4.500%	01/03/2028	19,665	0.00
	Bausch Health Americas, Inc. 144A <sup>(d)</sup>	USD	9.250%	01/04/2026	249,837	0.04
	Booz Allen Hamilton, Inc. 144A <sup>(d)</sup>	USD	3.875%	01/09/2028	891,435	0.14
	Buckeye Partners LP	USD	4.350%	15/10/2024	10,513	0.00
	Buckeye Partners LP	USD	3.950%	01/12/2026	162,800	0.03
	Burlington Coat Factory Warehouse Corp. 144A <sup>(d)</sup>	USD	6.250%	15/04/2025	452,550	0.07
	Coloine Core 144A(d)	1100				
310,000	Calpine Corp. 144A <sup>(d)</sup>	USD	4.625%	01/02/2029	303,025	0.05
310,000 395,000	Calpine Corp. 144A <sup>(d)</sup> CCO Holdings LLC Via CCO Holdings Capital Corp. 144A <sup>(d)</sup> Cedar Fair LP Via Canada's Wonderland Co. Via Magnum Management	USD USD	4.625% 4.250%	01/02/2029 01/02/2031	303,025 395,000	0.05 0.06

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders Equity
Bonds – (Conti	nued)					
Jnited States – (						
	Centene Corp.	USD	3.375%	15/02/2030	101,238	0.02
850,000	Charter Communications Operating LLC Via Charter Communications	HCD	4.0000/	22/07/2025	000.054	0.45
225 000	Operating Capital	USD	4.908%	23/07/2025	966,654	0.15
105,000	Cheniere Energy Partners LP CHS via Community Health Systems, Inc. 144A <sup>(d)</sup>	USD USD	4.500% 8.000%	01/10/2029 15/03/2026	238,359 112,875	0.04 0.02
	CIT Bank NA <sup>(c)</sup>	USD	2.969%	27/09/2025	818,849	0.02
	Cleveland-Cliffs, Inc.	USD	5.875%	01/06/2027	288,750	0.05
	Continental Resources, Inc. 144A <sup>(d)</sup>	USD	5.750%	15/01/2031	593,375	0.09
	CSC Holdings LLC 144A <sup>(d)</sup>	USD	5.750%	15/01/2030	366,625	0.06
	CSC Holdings LLC 144A <sup>(d)</sup>	USD	3.375%	15/02/2031	833,610	0.13
1,605,000	DaVita, Inc. 144A <sup>(d)</sup>	USD	3.750%	15/02/2031	1,542,806	0.24
	Dell International LLC Via EMC Corp. 144A <sup>(d)</sup>	USD	5.850%	15/07/2025	3,665,344	0.58
	Dell International LLC Via EMC Corp. 144A <sup>(d)</sup>	USD	6.020%	15/06/2026	1,400,999	0.22
	DISH DBS Corp.	USD	5.875%	15/07/2022	239,631	0.04
	DISH DBS Corp.	USD	5.875%	15/11/2024	111,563	0.02
	DISH DBS Corp.	USD	7.750%	01/07/2026	119,438	0.02
	DISH DBS Corp.	USD	7.375%	01/07/2028	150,413	0.02
57,000	Dun & Bradstreet Corp. 144A <sup>(d)</sup> Griffon Corp.	USD USD	10.250%	15/02/2027	63,199	0.01 0.01
421,000		USD	5.750% 4.000%	01/03/2028 15/08/2028	79,594 424,157	0.01
330,000	4.0	USD	5.500%	01/07/2027	348,150	0.06
155,000	(-0)	USD	3.875%	15/12/2028	149,769	0.02
305,000	(-0)	USD	5.500%	15/07/2027	321,775	0.05
725,000	•	USD	4.650%	01/10/2024	809,847	0.13
450,000	•	USD	4.875%	15/01/2030	479,250	0.08
25,000	(4)	USD	5.375%	01/05/2025	26,375	0.00
340,000		USD	4.750%	15/09/2024	355,300	0.06
230,000	·	USD	5.250%	15/05/2027	237,475	0.04
150,000	iHeartCommunications, Inc. 144A <sup>(d)</sup>	USD	5.250%	15/08/2027	155,625	0.02
175,000	Ingevity Corp. 144A <sup>(d)</sup>	USD	3.875%	01/11/2028	173,687	0.03
193,000	IRB Holding Corp. 144A <sup>(d)</sup>	USD	7.000%	15/06/2025	208,922	0.03
1,075,000		USD	4.500%	15/02/2031	1,075,000	0.17
265,000		USD	4.875%	15/12/2027	276,925	0.04
	KBR, Inc. 144A <sup>(d)</sup>	USD	4.750%	30/09/2028	202,757	0.03
112,000	4.0	USD	4.375%	01/06/2046	120,375	0.02
	LABL Escrow Issuer LLC 144A <sup>(d)</sup>	USD	6.750%	15/07/2026	107,500	0.02
	LCM Investments Holdings II LLC 144A <sup>(d)</sup>	USD	4.875%	01/05/2029	138,713	0.02
	Live Nation Entertainment, Inc. 144A <sup>(d)</sup>	USD	6.500%	15/05/2027	221,000	0.04
	LPL Holdings, Inc. 144A <sup>(d)</sup> Lumen Technologies, Inc. 144A <sup>(d)</sup>	USD USD	4.625%	15/11/2027	104,500	0.02 0.02
265,000		USD	5.125% 9.000%	15/12/2026 01/04/2026	109,069 289,181	0.02
365,000	(-0)	USD	5.875%	15/12/2027	400,131	0.06
165,000		USD	5.500%	15/01/2026	169,567	0.03
141,000			0.00070	10/01/2020	100,007	0.00
,000	144A <sup>(d)</sup>	USD	6.500%	20/06/2027	154,812	0.02
1,325,000	Nationstar Mortgage Holdings, Inc. 144A <sup>(d)</sup>	USD	5.500%	15/08/2028	1,315,453	0.21
1,150,000	Navient Corp.	USD	6.750%	25/06/2025	1,265,000	0.20
250,000	Netflix, Inc.	USD	5.500%	15/02/2022	257,969	0.04
	Nexstar Broadcasting, Inc. 144A <sup>(d)</sup>	USD	5.625%	15/07/2027	211,500	0.03
	Outfront Media Capital LLC Via Outfront Media Capital Corp. 144A <sup>(d)</sup>	USD	5.000%	15/08/2027	87,975	0.01
110,000	Par Pharmaceutical, Inc. 144A <sup>(d)</sup>	USD	7.500%	01/04/2027	112,200	0.02
	Performance Food Group, Inc. 144A <sup>(d)</sup>	USD	6.875%	01/05/2025	64,200	0.01
	Performance Food Group, Inc. 144A <sup>(d)</sup>	USD	5.500%	15/10/2027	210,000	0.03
100,000		USD	5.500%	15/12/2029	107,000	0.02
	Prime Security Services Borrower LLC 144A <sup>(d)</sup>	USD	6.250%	15/01/2028	174,915	0.03
	PTC, Inc. 144A <sup>(d)</sup>	USD	3.625%	15/02/2025	94,530	0.02
	Sabre GLBL, Inc. 144A <sup>(d)</sup>	USD	9.250%	15/04/2025	195,050	0.03
	Sealed Air Corp. 144A <sup>(d)</sup>	USD	4.000%	01/12/2027	53,000	0.01
	Select Medical Corp. 144A <sup>(d)</sup>	USD	6.250%	15/08/2026	159,188	0.03
165,000		USD	4.625% 8.750%	15/07/2024	168,816	0.03
105,000	Sprint Capital Corp. Staples, Inc. 144A <sup>(d)</sup>	USD USD	8.750% 7.500%	15/03/2032 15/04/2026	490,462 109,463	0.08 0.02
35,000		USD	7.625%	01/03/2040	57,512	0.02
	State of California State of Illinois	USD	5.100%	01/06/2033	2,499,428	0.40
	State of Illinois State of Illinois	USD	6.630%	01/06/2035	2,499,426	0.40
	Stericycle, Inc. 144A <sup>(d)</sup>	USD	5.375%	15/07/2024	515,062	0.04
	Summit Materials LLC Via Summit Materials Finance Corp. 144A <sup>(d)</sup>	USD	6.500%	15/03/2027	259,700	0.04
	Summit Materials LLC Via Summit Materials Finance Corp. 144A <sup>(d)</sup>	USD	5.250%	15/03/2027	129,320	0.04
		USD	6.625%	15/01/2028	577,875	0.02
575.000						
575,000 170,000	7.6	USD	5.300%	15/08/2025	176,597	0.03

					Markat Value	% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Bonds – (Conti	· ·					
United States – (0		USD	9.000%	01/11/2026	171 120	0.03
	Uber Technologies, Inc. 144A <sup>(d)</sup> United States Treasury Strip Coupon	USD	8.000% 2.217%	01/11/2026 15/02/2038	171,430 909,880	0.03
	United States Treasury Strip Coupon	USD	2.256%	15/08/2038	1,663,708	0.26
	Univar Solutions USA, Inc. 144A <sup>(d)</sup>	USD	5.125%	01/12/2027	263,125	0.04
	USA Compression Partners LP Via USA Compression Finance Corp.	USD	6.875%	01/04/2026	267,112	0.04
	VICI Properties LP Via VICI Note Co., Inc. 144A <sup>(d)</sup>	USD	3.500%	15/02/2025	404,910	0.06
	Vistra Operations Co., LLC 144A <sup>(d)</sup>	USD	3.550%	15/07/2024	1,704,580	0.27
12,000	Yum! Brands, Inc. 144A <sup>(d)</sup>	USD .	7.750%	01/04/2025	13,095	6.28
Venezuela					39,576,048	0.20
	Petroleos de Venezuela S.A.	USD	6.000%	28/10/2022	188,073	0.03
TOTAL BONDS (cost USD 50,576	5,162)				49,114,938	7.80
Agencies Asset	t Backed Obligations – 12.76%					
18,783	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/04/2024	20,664	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	2.327%	01/09/2033	1,012	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	2.419%	01/09/2033	2,586	0.00
2,030	7	USD	2.253%	01/10/2034	2,150	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup> Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD USD	2.299%	01/11/2034 01/11/2034	1,084	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	2.375% 2.389%	01/11/2034	2,794 1,420	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	2.400%	01/11/2034	371	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	2.276%	01/02/2035	2,452	0.00
2,077	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	2.375%	01/02/2035	2,193	0.00
62,235		USD	2.647%	01/06/2035	65,650	0.01
17,600		USD	2.122%	01/05/2036	18,601	0.00
64,927 36,879	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup> Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD USD	0.465% 0.515%	15/10/2036 15/12/2036	65,384 37,146	0.01 0.01
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	0.715%	15/09/2037	107,747	0.02
30,308		USD	0.965%	15/06/2039	30,870	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	0.485%	15/03/2041	129,364	0.02
159,877		USD	5.885%	15/05/2041	28,004	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	5.885%	15/12/2043	511,068	0.08
435,911	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup> Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	5.485%	15/05/2045	70,413	0.01 0.00
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD USD	5.985% 5.944%	15/05/2045 25/10/2048	22,601 102,331	0.00
3,383,646		USD	4.500%	01/02/2049	3,648,189	0.58
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/03/2049	6,589,605	1.05
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/05/2049	682,294	0.11
720,737	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/07/2049	777,086	0.12
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	5.994%	25/08/2049	129,271	0.02
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/10/2049	13,726,268	2.18
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/12/2049	645,582	0.10
	Federal Home Loan Mortgage Corp. (FHLMC) Federal Home Loan Mortgage Corp. (FHLMC)	USD USD	4.500% 4.000%	25/06/2050 25/08/2050	626,569 513,590	0.10 0.08
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	2.000%	25/09/2050	302,172	0.05
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.000%	25/09/2050	112,101	0.02
	Federal National Mortgage Association (FNMA)	USD	5.500%	01/08/2021	4	0.00
1	Federal National Mortgage Association (FNMA)	USD	5.500%	01/10/2021	1	0.00
13,025		USD	1.917%	01/02/2033	13,615	0.00
	Federal National Mortgage Association (FNMA)(c)	USD	1.670%	01/06/2033	1,297	0.00
74,515		USD	2.352%	01/07/2033	77,866	0.01
836	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	2.571%	01/07/2033	881	0.00
259 33,907	Federal National Mortgage Association (FNMA) <sup>(c)</sup> Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD USD	2.601% 3.732%	01/04/2034 01/04/2034	272 35,806	0.00 0.01
45,344		USD	2.365%	01/09/2034	47,621	0.01
64,441	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	2.540%	01/10/2034	68,043	0.01
2,596	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	2.176%	01/11/2034	2,732	0.00
366,404	Federal National Mortgage Association (FNMA)(c)	USD	2.607%	01/11/2034	387,325	0.06
2,926	Federal National Mortgage Association (FNMA)(c)	USD	1.835%	01/02/2035	3,065	0.00
1,699	Federal National Mortgage Association (FNMA)(c)	USD	1.881%	01/02/2035	1,781	0.00
2,317		USD	2.322%	01/02/2035	2,450	0.00
6,736	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	2.047%	01/04/2035	7,086	0.00
3,043 13,928	Federal National Mortgage Association (FNMA) <sup>(c)</sup> Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD USD	2.223% 1.842%	01/04/2035 01/05/2035	3,221 14,555	0.00 0.00
21,503	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	1.662%	01/06/2035	22,350	0.00
	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	2.748%	01/06/2035	10,138	0.00
2,200			70		,	

Holdings	Security Description	Cur	rency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)						
United States – (C		(a)		/			
	Federal National Mortgage Association (FNMA Federal National Mortgage Association (FNMA		USD USD	2.596%	01/08/2035	20,965	0.00 0.00
110,611			USD	2.265% 0.506%	01/09/2035 25/06/2036	22,026 111,465	0.00
128,187	Federal National Mortgage Association (FNMA		USD	0.506%	25/08/2036	129,226	0.02
136,394	Federal National Mortgage Association (FNMA		USD	0.506%	25/08/2036	137,541	0.02
61,260	Federal National Mortgage Association (FNMA		USD	0.456%	25/04/2037	61,563	0.01
	Federal National Mortgage Association (FNMA	,	USD	0.556%	25/08/2037	68,054	0.01
	Federal National Mortgage Association (FNMA	· ·	USD	4.500%	01/10/2038	632,539	0.10
3,529	Federal National Mortgage Association (FNMA	•	USD USD	4.500% 4.000%	01/04/2039	3,953 2,962	0.00 0.00
1,221	Federal National Mortgage Association (FNMA Federal National Mortgage Association (FNMA		USD	4.000%	01/08/2039 01/09/2039	1,336	0.00
16,987	Federal National Mortgage Association (FNMA		USD	1.206%	25/10/2039	17,373	0.00
98,779	Federal National Mortgage Association (FNMA	***	USD	5.844%	25/12/2040	16,270	0.00
112,505	Federal National Mortgage Association (FNMA		USD	4.500%	01/08/2041	125,415	0.02
213,657	Federal National Mortgage Association (FNMA		USD	6.444%	25/12/2041	40,739	0.01
	Federal National Mortgage Association (FNMA		USD	5.844%	25/02/2042	24,044	0.00
	Federal National Mortgage Association (FNMA		USD	6.564%	25/07/2042	61,102	0.01
267,561	Federal National Mortgage Association (FNMA		USD	6.494%	25/02/2044	55,409	0.01
356,028 870,071	Federal National Mortgage Association (FNMA Federal National Mortgage Association (FNMA	1, .	USD	6.044% 5.994%	25/02/2046 25/05/2047	67,075 165,370	0.01 0.03
501,911	Federal National Mortgage Association (FNMA		USD	6.044%	25/11/2047	94,036	0.03
626,938	Federal National Mortgage Association (FNMA		USD	2.500%	25/03/2048	40,832	0.02
23,506	Federal National Mortgage Association (FNMA		USD	5.000%	01/05/2048	25,962	0.00
14,099	Federal National Mortgage Association (FNMA	Å)	USD	5.000%	01/06/2048	15,531	0.00
2,294,456	Federal National Mortgage Association (FNMA	A)	USD	4.000%	25/06/2048	396,050	0.06
760,864	Federal National Mortgage Association (FNMA	A)	USD	4.500%	01/07/2048	820,054	0.13
939,726	Federal National Mortgage Association (FNMA	,	USD	4.500%	01/10/2048	1,013,629	0.16
573,487	Federal National Mortgage Association (FNMA	,	USD	4.500%	01/01/2049	618,189	0.10
17,824	Federal National Mortgage Association (FNMA		USD	5.000%	01/02/2049	19,829	0.00
521,475	Federal National Mortgage Association (FNMA	•	USD USD	5.894% 4.000%	25/01/2050 25/06/2050	82,490	0.01 0.03
1,226,278 930,252	Federal National Mortgage Association (FNMA Federal National Mortgage Association (FNMA	· ·	USD	4.000%	25/07/2050	196,387 150,279	0.03
	Federal National Mortgage Association (FNMA	· ·	USD	5.000%	25/07/2050	211,938	0.03
	Federal National Mortgage Association (FNMA	•	USD	2.000%	25/09/2050	357,260	0.06
635,778	Federal National Mortgage Association (FNMA	· ·	USD	4.000%	25/09/2050	104,109	0.02
520,102	Federal National Mortgage Association (FNMA		USD	4.500%	01/10/2050	561,581	0.09
9,000,000	Federal National Mortgage Association (FNMA		USD	4.500%	14/06/2051	9,715,781	1.54
217,626	Government National Mortgage Association (G		USD	6.484%	16/01/2040	42,538	0.01
191,226	Government National Mortgage Association (Government National Mortgage A		USD	5.564%	20/03/2040	32,193	0.01
138,329 291,956	Government National Mortgage Association (G		USD USD	6.034% 5.984%	20/04/2043 20/06/2043	20,642 54,997	0.00 0.01
79,428	Government National Mortgage Association (G		USD	6.034%	20/07/2043	14,882	0.00
75,805	Government National Mortgage Association (G	,	USD	4.000%	20/08/2044	9,511	0.00
1,541,609	Government National Mortgage Association (G		USD	5.484%	20/08/2044	273,440	0.04
271,411	Government National Mortgage Association (G		USD	5.484%	20/04/2045	44,599	0.01
79,211	Government National Mortgage Association (G	GNMA)	USD	4.000%	20/06/2045	8,245	0.00
85,558	Government National Mortgage Association (G	,	USD	4.000%	20/06/2045	8,699	0.00
246,649	Government National Mortgage Association (G		USD	4.000%	20/08/2045	31,808	0.01
137,910	Government National Mortgage Association (G		USD	5.624%	20/08/2045	23,550	0.00
74,835 356,087	Government National Mortgage Association (G Government National Mortgage Association (G		USD USD	6.084% 6.134%	20/08/2045 20/08/2045	13,755	0.00 0.01
98,443			USD	5.604%	20/09/2045	66,574 17,108	0.00
113,066	Government National Mortgage Association (C		USD	5.584%	20/10/2045	19,262	0.00
2,198,031	Government National Mortgage Association (G	,	USD	4.000%	20/04/2046	324,120	0.05
543,162	Government National Mortgage Association (G		USD	5.584%	20/01/2048	92,509	0.02
544,589	Government National Mortgage Association (G	SNMA) <sup>(c)</sup>	USD	6.084%	20/06/2048	91,185	0.02
1,165,256	Government National Mortgage Association (G		USD	6.084%	20/09/2048	201,109	0.04
1,417,206	Government National Mortgage Association (G		USD	6.034%	20/10/2048	236,903	0.04
7,270,429	Government National Mortgage Association (G	,	USD	5.000%	20/12/2048	7,912,337	1.26
8,003,633	Government National Mortgage Association (G		USD	4.500%	20/01/2049	8,605,590	1.37
2,402,204 502,666	Government National Mortgage Association (G Government National Mortgage Association (G		USD USD	5.934% 6.034%	20/01/2049 20/01/2049	404,070 80,788	0.07 0.01
1,310,424	Government National Mortgage Association (G		USD	3.674%	20/02/2049	113,720	0.01
3,276,113	Government National Mortgage Association (C		USD	4.500%	20/02/2049	3,523,296	0.56
2,722,104	Government National Mortgage Association (G	,	USD	4.500%	20/03/2049	2,927,062	0.47
838,718	Government National Mortgage Association (G		USD	3.154%	20/06/2049	65,172	0.01
887,589	Government National Mortgage Association (G	GNMA) <sup>(c)</sup>	USD	5.934%	20/06/2049	155,303	0.03
871,334	Government National Mortgage Association (G		USD	5.934%	20/08/2049	144,332	0.02
1,277,802	Government National Mortgage Association (G		USD	5.934%	20/08/2049	192,936	0.03
891,878	Government National Mortgage Association (G		USD	5.984%	20/08/2049	148,718	0.02
3,230,660	Government National Mortgage Association (G	NIVINI)\-'	USD	5.934%	20/09/2049	640,608	0.10

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equit
-	t Backed Obligations – (Continued)					
Jnited States – (0		HOD	0.5000/	00/40/0040	500 700	0.0
	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA)	USD USD	3.500% 3.500%	20/10/2049 20/10/2049	562,769 189,291	0.0
	Government National Mortgage Association (GNMA)	USD	4.000%	20/10/2049	205,520	0.0
	Government National Mortgage Association (GNMA)	USD	4.500%	20/10/2049	1,403,987	0.0
	Government National Mortgage Association (GNMA)	USD	3.500%	20/12/2049	424,246	0.0
	Government National Mortgage Association (GNMA)	USD	4.000%	20/12/2049	370,163	0.0
478,892	Government National Mortgage Association (GNMA)	USD	4.500%	20/12/2049	513,715	0.0
647,816	Government National Mortgage Association (GNMA)(c)	USD	5.934%	20/02/2050	121,512	0.0
1,613,845	Government National Mortgage Association (GNMA)(c)	USD	6.050%	20/03/2050	306,667	0.0
	Government National Mortgage Association (GNMA)	USD	3.500%	20/04/2050	199,240	0.0
	Government National Mortgage Association (GNMA)	USD	5.000%	20/05/2050	263,430	0.0
	Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2050	490,249	0.0
	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2050	739,375	0.1
	Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2050	72,710	0.0
2,000,000	Government National Mortgage Association (GNMA) TBA <sup>(g)</sup>	USD	2.500%	21/06/2051	2,070,435	0.0
					80,341,975	12.7
OTAL AGENCIE cost USD 78,632	ES ASSET BACKED OBLIGATIONS 2,704)				80,341,975	12.7
lon-Agencies	Asset Backed Obligations – 6.42%					
Cayman Islands	(A)(A)					
	AGL Core CLO 5 Ltd. 2020-5A "A1" 144A <sup>(c)(d)</sup>	USD	2.238%	20/07/2030	3,332,714	0.5
	Canyon CLO Ltd. 2018-1 A "A" 144A <sup>(c)(d)</sup>	USD	1.254%	15/07/2031	7,053,596	1.
	Cutwater Ltd. 2014-1A "A1AR" 144A(c)(d)	USD	1.434%	15/07/2026	257,131	0.0
	Jamestown CLO Ltd. 2018-6RA "A1" 144A <sup>(c)(d)</sup> Marble Point CLO XVII Ltd. 2020-1A "A" 144A <sup>(c)(d)</sup>	USD	1.326%	25/04/2030	7,192,886	1.
3,200,000	Marbie Point CLO XVII Ltd. 2020-1A A 144A	USD	1.488%	20/04/2033	3,203,606	0.5
					21,039,933	3.3
reland 2 297 451	Magnolia Finance XI DAC 2018-3MGN "A"(c)	EUR	2.750%	18/02/2025	2,515,466	0.4
	Octagon Finance No 1 DAC "A" <sup>(c)</sup>	EUR	1.823%	17/01/2023	2,047,628	0.3
	Red 2 Finance CLO 2018-1 DAC	GBP	6.020%	20/01/2028	1,656,135	0.2
					6,219,229	0.9
Inited Kingdom						
733,090	4.3	GBP	0.860%	20/08/2056	1,040,043	0.1
2,442,816	Stratton Mortgage Funding Plc. 2019-1 "A"(C)	GBP	1.250%	25/05/2051	3,477,120	0.8
					4,517,163	0.7
nited States	D (A : 0 : 114 : T : 10040 LID040 "D" 4444 (d)		0.0000/	45/07/0040	000.070	
	Banc of America Commercial Mortgage Trust 2016-UBS10 "D" 144A(d)	USD	3.000%	15/07/2049	668,372	0.1
	Bank 2018-BNK10 "D" 144A <sup>(d)</sup> Bank 2018-BNK13 "D" 144A <sup>(d)</sup>	USD	2.600%	15/02/2061	248,313	0.0
	Bank 2018-BNK15 "D" 144A <sup>(d)</sup>	USD USD	3.000% 3.000%	15/08/2061 15/11/2061	248,786 458,990	0.0
E10 000		USD	3.660%	15/02/2050	280,358	0.0
,		000	3.000 /0	15/12/2051	461,827	0.
300,000	BBCMS Mortgage Trust 2017-C1 "D" 144A <sup>(c)(d)</sup> BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup>	LISD	3 000%		701,021	0.0
300,000 500,000	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup>	USD USD	3.000% 3.000%		404 064	
300,000 500,000 450,000	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(d)</sup>	USD USD USD	3.000%	15/09/2050 10/09/2050	404,064 276,557	
300,000 500,000 450,000 300,000	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(d)</sup> COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(d)</sup>	USD USD	3.000% 3.000%	15/09/2050 10/09/2050	404,064 276,557 196,654	0.0
300,000 500,000 450,000 300,000 200,000	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(d)</sup>	USD	3.000% 3.000% 5.053%	15/09/2050	276,557	0.0
300,000 500,000 450,000 300,000 200,000 800,000	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(d)</sup> COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(d)</sup> CSAIL Commercial Mortgage Trust 2018-C14 "D" 144A <sup>(c)</sup> (d)	USD USD USD	3.000% 3.000%	15/09/2050 10/09/2050 15/11/2051	276,557 196,654	0.0 0.0 0.0
300,000 500,000 450,000 300,000 200,000 800,000 630,000	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(d)</sup> COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(d)</sup> CSAIL Commercial Mortgage Trust 2018-C14 "D" 144A <sup>(c)</sup> (d) DBJPM 17-C6 Mortgage Trust "D" 144A <sup>(c)</sup> (d)	USD USD USD USD	3.000% 3.000% 5.053% 3.227%	15/09/2050 10/09/2050 15/11/2051 10/06/2050	276,557 196,654 750,292	0.0 0.0 0.0
300,000 500,000 450,000 300,000 200,000 800,000 630,000 900,000 178,629	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(d)</sup> COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(d)</sup> CSAIL Commercial Mortgage Trust 2018-C14 "D" 144A <sup>(c)</sup> (d) DBJPM 17-C6 Mortgage Trust "D" 144A <sup>(c)</sup> (d) JPMDB Commercial Mortgage Securities Trust 2017-C7 "D" 144A <sup>(d)</sup> Morgan Stanley Capital I Trust 2018-L1 "D" 144A <sup>(d)</sup> SLM Student Loan Trust 2005-4 "A3" <sup>(c)</sup>	USD USD USD USD USD	3.000% 3.000% 5.053% 3.227% 3.000%	15/09/2050 10/09/2050 15/11/2051 10/06/2050 15/10/2050	276,557 196,654 750,292 561,554	0.0 0.0 0.0 0.0
300,000 500,000 450,000 300,000 200,000 630,000 900,000 178,629 1,137,921	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(d)</sup> COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(d)</sup> CSAIL Commercial Mortgage Trust 2018-C14 "D" 144A <sup>(c)</sup> (d) DBJPM 17-C6 Mortgage Trust "D" 144A <sup>(c)</sup> (d) JPMDB Commercial Mortgage Securities Trust 2017-C7 "D" 144A <sup>(d)</sup> Morgan Stanley Capital I Trust 2018-L1 "D" 144A <sup>(d)</sup> SLM Student Loan Trust 2005-4 "A3"(c) SLM Student Loan Trust 2005-5 "A4"(c)	USD USD USD USD USD USD USD USD	3.000% 3.000% 5.053% 3.227% 3.000% 0.296% 0.316%	15/09/2050 10/09/2050 15/11/2051 10/06/2050 15/10/2050 15/10/2051 25/01/2027 25/10/2028	276,557 196,654 750,292 561,554 817,726 178,550 1,134,701	0.0 0.0 0.0 0.0 0.0
300,000 500,000 450,000 300,000 200,000 800,000 630,000 178,629 1,137,921 296,174	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(d)</sup> COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(d)</sup> CSAIL Commercial Mortgage Trust 2018-C14 "D" 144A <sup>(c)</sup> (d) DBJPM 17-C6 Mortgage Trust "D" 144A <sup>(c)</sup> (d) JPMDB Commercial Mortgage Securities Trust 2017-C7 "D" 144A <sup>(d)</sup> Morgan Stanley Capital I Trust 2018-L1 "D" 144A <sup>(d)</sup> SLM Student Loan Trust 2005-4 "A3" <sup>(c)</sup> SLM Student Loan Trust 2005-5 "A4" <sup>(c)</sup> SLM Student Loan Trust 2008-2 "A3" <sup>(c)</sup>	USD USD USD USD USD USD USD USD USD USD	3.000% 3.000% 5.053% 3.227% 3.000% 0.296% 0.316% 0.926%	15/09/2050 10/09/2050 15/11/2051 10/06/2050 15/10/2050 15/10/2051 25/01/2027 25/10/2028 25/04/2023	276,557 196,654 750,292 561,554 817,726 178,550 1,134,701 293,242	0.0 0.0 0.0 0.0 0.0 0.0 0.0
300,000 500,000 450,000 300,000 200,000 800,000 630,000 900,000 178,629 1,137,921 296,174 797,861	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(d)</sup> COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(d)</sup> CSAIL Commercial Mortgage Trust 2018-C14 "D" 144A <sup>(c)</sup> DBJPM 17-C6 Mortgage Trust "D" 144A <sup>(c)</sup> JPMDB Commercial Mortgage Securities Trust 2017-C7 "D" 144A <sup>(d)</sup> Morgan Stanley Capital I Trust 2018-L1 "D" 144A <sup>(d)</sup> SLM Student Loan Trust 2005-4 "A3"(c) SLM Student Loan Trust 2005-5 "A4"(c) SLM Student Loan Trust 2008-5 "A4"(c)	USD USD USD USD USD USD USD USD USD USD	3.000% 3.000% 5.053% 3.227% 3.000% 0.296% 0.316% 0.926% 1.876%	15/09/2050 10/09/2050 15/11/2051 10/06/2050 15/10/2050 15/10/2051 25/01/2027 25/10/2028 25/04/2023 25/07/2023	276,557 196,654 750,292 561,554 817,726 178,550 1,134,701 293,242 805,961	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
300,000 500,000 450,000 300,000 200,000 800,000 630,000 900,000 178,629 1,137,921 296,174 797,861 400,000	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(d)</sup> COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(d)</sup> CSAIL Commercial Mortgage Trust 2018-C14 "D" 144A <sup>(c)</sup> DBJPM 17-C6 Mortgage Trust "D" 144A <sup>(c)</sup> JPMDB Commercial Mortgage Securities Trust 2017-C7 "D" 144A <sup>(d)</sup> Morgan Stanley Capital I Trust 2018-L1 "D" 144A <sup>(d)</sup> SLM Student Loan Trust 2005-4 "A3" <sup>(c)</sup> SLM Student Loan Trust 2008-2 "A3" <sup>(c)</sup> SLM Student Loan Trust 2008-2 "A3" <sup>(c)</sup> SLM Student Loan Trust 2008-5 "A4" <sup>(c)</sup> SLM Student Loan Trust 2008-5 "A4" <sup>(c)</sup> SLM Student Loan Trust 2008-5 "A4" <sup>(c)</sup> Wells Fargo Commercial Mortgage Trust 2017-RB1 "D" 144A <sup>(d)</sup>	USD USD USD USD USD USD USD USD USD USD	3.000% 3.000% 5.053% 3.227% 3.000% 3.000% 0.296% 0.316% 0.926% 1.876% 3.401%	15/09/2050 10/09/2050 15/11/2051 10/06/2050 15/10/2050 15/10/2051 25/01/2027 25/10/2022 25/04/2023 25/07/2023 15/03/2050	276,557 196,654 750,292 561,554 817,726 178,550 1,134,701 293,242 805,961 377,779	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
300,000 500,000 450,000 300,000 200,000 800,000 630,000 900,000 178,629 1,137,921 296,174 797,861 400,000	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(d)</sup> COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(d)</sup> CSAIL Commercial Mortgage Trust 2018-C14 "D" 144A <sup>(c)</sup> DBJPM 17-C6 Mortgage Trust "D" 144A <sup>(c)</sup> JPMDB Commercial Mortgage Securities Trust 2017-C7 "D" 144A <sup>(d)</sup> Morgan Stanley Capital I Trust 2018-L1 "D" 144A <sup>(d)</sup> SLM Student Loan Trust 2005-4 "A3"(c) SLM Student Loan Trust 2005-5 "A4"(c) SLM Student Loan Trust 2008-5 "A4"(c)	USD USD USD USD USD USD USD USD USD USD	3.000% 3.000% 5.053% 3.227% 3.000% 0.296% 0.316% 0.926% 1.876%	15/09/2050 10/09/2050 15/11/2051 10/06/2050 15/10/2050 15/10/2051 25/01/2027 25/10/2028 25/04/2023 25/07/2023	276,557 196,654 750,292 561,554 817,726 178,550 1,134,701 293,242 805,961 377,779 508,969	0.6 0.6 0.1 0.6 0.1 0.6 0.1 0.6 0.1 0.6
300,000 500,000 450,000 300,000 200,000 800,000 900,000 178,629 1,137,921 296,174 797,861 400,000 550,000	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(d)</sup> COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(d)</sup> CSAIL Commercial Mortgage Trust 2018-C14 "D" 144A <sup>(c)</sup> (d) DBJPM 17-C6 Mortgage Trust "D" 144A <sup>(c)</sup> (d) JPMDB Commercial Mortgage Securities Trust 2017-C7 "D" 144A <sup>(d)</sup> Morgan Stanley Capital I Trust 2018-L1 "D" 144A <sup>(d)</sup> SLM Student Loan Trust 2005-4 "A3"(c) SLM Student Loan Trust 2005-5 "A4"(c) SLM Student Loan Trust 2008-5 "A4"(c) SLM Student Loan Trust 2008-5 "A4"(c) Wells Fargo Commercial Mortgage Trust 2017-RB1 "D" 144A <sup>(d)</sup> Wells Fargo Commercial Mortgage Trust 2017-RC1 "D" 144A <sup>(d)</sup>	USD USD USD USD USD USD USD USD USD USD	3.000% 3.000% 5.053% 3.227% 3.000% 3.000% 0.296% 0.316% 0.926% 1.876% 3.401%	15/09/2050 10/09/2050 15/11/2051 10/06/2050 15/10/2050 15/10/2051 25/01/2027 25/10/2022 25/04/2023 25/07/2023 15/03/2050	276,557 196,654 750,292 561,554 817,726 178,550 1,134,701 293,242 805,961 377,779	0.0 0.0 0.1 0.0 0.1 0.0 0.1 0.0 0.1 0.0 0.1
300,000 500,000 450,000 300,000 200,000 800,000 900,000 178,629 1,137,921 296,174 797,861 400,000 550,000	BBCMS Mortgage Trust 2018-C2 "D" 144A <sup>(d)</sup> Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A <sup>(d)</sup> COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(d)</sup> CSAIL Commercial Mortgage Trust 2018-C14 "D" 144A <sup>(c)</sup> (d) DBJPM 17-C6 Mortgage Trust "D" 144A <sup>(c)</sup> (d) JPMDB Commercial Mortgage Securities Trust 2017-C7 "D" 144A <sup>(d)</sup> Morgan Stanley Capital I Trust 2018-L1 "D" 144A <sup>(d)</sup> SLM Student Loan Trust 2005-4 "A3" <sup>(c)</sup> SLM Student Loan Trust 2005-5 "A4" <sup>(c)</sup> SLM Student Loan Trust 2008-2 "A3" <sup>(c)</sup> SLM Student Loan Trust 2008-8 "A4" <sup>(c)</sup> Wells Fargo Commercial Mortgage Trust 2017-RB1 "D" 144A <sup>(d)</sup> Wells Fargo Commercial Mortgage Trust 2017-RC1 "D" 144A <sup>(d)</sup> ENCIES ASSET BACKED OBLIGATIONS	USD USD USD USD USD USD USD USD USD USD	3.000% 3.000% 5.053% 3.227% 3.000% 3.000% 0.296% 0.316% 0.926% 1.876% 3.401%	15/09/2050 10/09/2050 15/11/2051 10/06/2050 15/10/2050 15/10/2051 25/01/2027 25/10/2022 25/04/2023 25/07/2023 15/03/2050	276,557 196,654 750,292 561,554 817,726 178,550 1,134,701 293,242 805,961 377,779 508,969	0.6 0.7 0.6 0.7 0.6 0.7 0.6 0.7 0.6

							Market Value	% of Shareholders'
Holdings	Security Description			Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	USD	Equity
Other Transf	ferable Securities							
Bonds – 0.07	7%							
United States 310,0	000 Kraft Heinz Foods Co.			USD	4.875%	01/10/2049	358,544	0.06
100,0	000 Novelis Corp. 144A <sup>(d)</sup>			USD	4.750%	30/01/2030	105,250	0.01
							463,794	0.07
TOTAL BOND (cost USD 42							463,794	0.07
TOTAL OTHE (cost USD 42	R TRANSFERABLE SECUR 1,931)	ITIES					463,794	0.07
Time Deposi	its – 2.40%							
Netherlands 15,146,8	319 ING Bank NV USD Time	Deposit		USD	0.030%	01/06/2021	15,146,818	2.40
TOTAL TIME (cost USD 15,		·					15,146,818	2.40
MARKET VAL	UE OF INVESTMENTS EXC	LUDING DERIVATIVES						
(cost USD 66	5,500,182)						668,190,202	106.09
Futures Con	tracts - (0.00%)							
Number of						Commitment Market Value	Unrealised Gain	% of Shareholders'
Contracts	Security Description					USD	USD	Equity
66	AUD Australian Treasury Bonds 10Y	'R Futures 15/06/2021			Long	7,132,504	28,940	0.00
6	<b>EUR</b> German Federal Republic Bond	ds 10YR Futures 08/06/2021			Long	1,240,661	7,299	0.00
(70)	USD	- 04/00/0004			Observat	(44,440,007)	00.000	0.04
(73) (34)	US Treasury Long Bond Future US Treasury Notes 10YR Futur				Short Short	(11,419,937) (4,483,219)	28,009 3,806	0.01 0.00
(91)	US Treasury Ultra Long Bond F	Futures 21/09/2021			Short	(16,837,844)	68,821	0.01
						(32,741,000)	100,636	0.02
UNREALISED	GAIN ON FUTURES CONT	RACTS					136,875	0.02
Number of Contracts	Security Description					Commitment Market Value USD	Unrealised Loss USD	% of Shareholders' Equity
	JPY							
(14)	Japan Government Bonds 10Y	R Futures 14/06/2021			Short	(19,279,669)	(91,632)	(0.01)
(91)	USD US Treasury Notes 2YR Future	es 30/09/2021			Short	(20,085,407)	(1,652)	(0.00)
(1,138)	US Treasury Notes 5YR Future	es 30/09/2021			Short	(140,907,516)	(28,344)	(0.00)
(144)	US Treasury Ultra Long Notes	10YR Futures 21/09/2021			Short	(20,857,500)	(41,637)	(0.01)
						(181,850,423)	(71,633)	(0.01)
UNREALISED	LOSS ON FUTURES CONT	RACTS					(163,265)	(0.02)
Forward Cur	rency Contracts – 0.26%							
Currency	Amount Bought	Currency	Amount Sold			Maturit Dat		% of Shareholders' Equity
AUD	10,053,338	USD	7,742,478			01/06/202	1 5,127	0.00
CAD BRL	1,150,797 3,971,526	USD USD	913,374 748,345			01/06/202 02/06/202		0.01 0.00
EUR	430,510	ILS	1,684,154			07/06/202		0.00
EUR	428,066	JPY	56,290,736			07/06/202	1 9,085	0.00
COP USD	1,435,610,295 29,631,125	USD JPY	384,300 3,232,148,276			08/06/202 10/06/202		0.00 0.04
NZD	10,045,914	USD	7,253,164			11/06/202	1 27,968	0.00
TWD USD	31,253,099 37,657,096	USD EUR	1,121,098 30,932,591			11/06/202 11/06/202		0.00 0.00
USD	7,512,444	NZD	10,356,664			11/06/202		0.00

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
USD	4,188,000	TRY	35,367,869	14/06/2021	96,113	0.02
KRW	3,056,588,492	USD	2,722,310	15/06/2021	19,581	0.00
TWD	40,605,619	USD	1,457,227	15/06/2021	9,781	0.00
CAD	636,759	EUR	430,263	16/06/2021	3,482	0.00
CAD	16,373,520	USD	13,049,430	16/06/2021	503,237	0.12
CHF	5,924,637	EUR	5,373,269	16/06/2021	40,864	0.00
CHF	5,191,671	USD	5,650,859	16/06/2021	114,616	0.01
CNH	6,898,012	EUR	878,055	16/06/2021	13,627	0.00
CNH	57,228,395	USD	8,736,458	16/06/2021	241,103	0.02
CZK	45,397,566	EUR	1,755,895	16/06/2021	34,035	0.01
CZK	11,284,701	USD	529,058	16/06/2021	10,533	0.00
EUR	850,073	AUD	1,314,768	16/06/2021	21,143	0.00
EUR	3,476,847	JPY	450,550,306	16/06/2021	134,730	0.03
EUR	2,896,536	NOK	29,309,972	16/06/2021	11,702	0.00
EUR	25,636,661	USD	30,911,583	16/06/2021	284,999	0.07
GBP GBP	702,450	EUR JPY	809,953	16/06/2021	8,723	0.00 0.00
	373,398		56,855,495	16/06/2021	11,655	
GBP ILS	3,965,968	USD USD	5,535,354	16/06/2021 16/06/2021	78,565	0.00 0.00
MXN	9,880,870 230,476,934	USD	3,037,140 11,264,456	16/06/2021	2,125 262,504	0.00
NOK	78,553,853	USD	9,284,345	16/06/2021	130,922	0.00
NZD	1,564,636	AUD	1,445,056	16/06/2021	20,307	0.00
NZD	740,504	JPY	58,875,635	16/06/2021	1,434	0.00
NZD	7,375,912	USD	5,235,596	16/06/2021	110,279	0.00
SEK	4,418,313	EUR	430,263	16/06/2021	7,953	0.00
SEK	4,578,301	NOK	4,507,754	16/06/2021	10,487	0.00
SEK	114,791,802	USD	13,605,984	16/06/2021	203,606	0.04
SGD	3,350,069	USD	2,494,454	16/06/2021	36,280	0.01
USD	5,543,917	AUD	7,138,608	16/06/2021	42,210	0.01
USD	11,877,115	JPY	1,292,849,080	16/06/2021	123,247	0.01
ZAR	79,549,677	USD	5,381,623	17/06/2021	372,471	0.07
IDR	4,616,473,160	USD	321,414	21/06/2021	341	0.00
TWD	29,537,081	USD	1,060,022	21/06/2021	7,824	0.00
USD	6,580,942	AUD	8,461,200	21/06/2021	59,751	0.01
USD	11,171,175	EUR	9,129,230	21/06/2021	60,984	0.02
USD	2,735,387	TRY	22,901,511	23/06/2021	98,815	0.02
EUR	1,069,669	USD	1,298,883	25/06/2021	2,994	0.00
SGD	2,808,451	USD	2,115,949	25/06/2021	5,580	0.00
USD	214,515	PEN	801,427	25/06/2021	5,890	0.00
KRW	601,741,350	USD	535,500	28/06/2021	4,295	0.00
USD	8,762,919	EUR	7,154,554	28/06/2021	54,714	0.01
IDR	45,253,848,694	USD	3,123,315	01/07/2021	27,313	0.00
BRL	5,680,147	USD	1,064,591	02/07/2021	18,321	0.00
USD	62,222,512	JPY	6,756,331,907	19/07/2021	781,762	0.13
USD	1,165,287	COP	4,333,171,417	22/07/2021	1,584	0.00
USD	53,971,960	JPY	5,829,371,068	26/07/2021	957,989	0.15
USD	9,636,185	GBP	6,783,155	05/08/2021	34,077	0.01
USD	502,324	NOK	4,157,114	09/08/2021	4,024	0.00
USD	12,453,204	JPY	1,353,939,753	10/08/2021	138,728	0.02
USD	1,041,347	CLP	738,466,970	12/08/2021	23,012	0.00
RUB	78,786,170	USD	1,056,144	18/08/2021	5,961	0.00
CAD	451,606	USD	373,114	20/08/2021	657	0.00
USD	404,026	AUD	521,965	20/08/2021	1,643	0.00
RUB	45,371,167	USD	587,709	01/10/2021	19,968	0.00
UNREALISED GA	IN ON FORWARD CUR	RENCY CON	ITRACTS		5,659,908	0.90

UNREALISED	GAIN ON FORWAR	CURRENCY	CONTRACTS

				Unr	ealised	% of
Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Loss USD	Shareholders' Equity
USD	8,034,139	AUD	10,575,303	01/06/2021 (1	15,719)	(0.03)
USD	554,126	CAD	699,191	01/06/2021 (	24,626)	(0.01)
USD	745,546	BRL	3,971,526	02/06/2021 (	13,886)	(0.00)
EUR	12,543,298	USD	15,318,496	03/06/2021	58,666)	(0.01)
USD	14,982,120	EUR	12,324,331	03/06/2021	11,319)	(0.00)
EUR	378,849	SEK	3,852,890	07/06/2021	(2,542)	(0.00)
EUR	7,025,187	USD	8,584,983	07/06/2021 (	37,691)	(0.01)
MXN	4,861,166	USD	244,052	07/06/2021	(673)	(0.00)
USD	5,649,241	EUR	4,658,416	07/06/2021	18,486)	(0.01)
USD	239,231	MXN	4,861,166	07/06/2021	(4,148)	(0.00)
USD	376,736	COP	1,442,900,795	08/06/2021	11,735)	(0.00)

F10	0.1.1.1.1.10.10.11	0				
Forward Curren	cy Contracts – (Conti	nued)	Amount	Maturity	Unrealised Loss	% of Shareholders
Currency	Bought	Currency	Sold	Date	USD	Equity
JPY	837,835,834	USD	7,689,682	10/06/2021	(72,913)	(0.02)
USD	372,069	NZD	535,229	10/06/2021	(15,859)	(0.00)
EUR	26,903,143	USD	32,782,860	11/06/2021	(48,290)	(0.01)
USD	1,125,427	TWD	31,253,099	11/06/2021	(3,181)	(0.00
TRY	15,911,868	USD	1,900,742	14/06/2021	(59,817)	(0.01
USD USD	362,366 4,914,766	ILS KRW	1,187,474 5,539,736,992	14/06/2021 15/06/2021	(2,885) (54,617)	(0.00)
AUD	13,805,992	USD	10.649.529	16/06/2021	(9,287)	(0.00)
EUR	446,148	CAD	662,003	16/06/2021	(5,047)	(0.00
EUR	4,593,403	CHF	5,063,784	16/06/2021	(33,866)	(0.00)
EUR	441,118	CZK	11,290,517	16/06/2021	(3,085)	(0.00)
EUR	1,346,812	GBP	1,165,270	16/06/2021	(10,566)	(0.00
EUR	2,116,696	SEK	21,564,121	16/06/2021	(18,437)	(0.00
GBP	489,838	CHF	627,615	16/06/2021	(3,605)	(0.00)
HUF	305,086,058	USD	1,070,622	16/06/2021	(4,793)	(0.00)
JPY	168,262,231	CAD	1,882,509	16/06/2021	(28,441)	(0.01)
JPY	774,490,942	USD	7,100,399	16/06/2021	(59,155)	(0.01)
NOK	13,388,714	EUR	1,334,655	16/06/2021	(19,369)	(0.00)
TRY	32,623,747	USD	4,013,139	16/06/2021	(242,870)	(0.04
USD USD	13,550,423	CAD	16,955,404	16/06/2021	(483,881)	(0.09)
USD	8,297,074 7,286,954	CHF	7,673,542	16/06/2021	(224,579)	(0.03)
USD	19,873,285	CNH EUR	47,570,433 16,604,743	16/06/2021 16/06/2021	(175,544) (332,591)	(0.02)
USD	5,431,955	GBP	3,920,283	16/06/2021	(117,291)	(0.04)
USD	3,283,789	ILS	10,746,458	16/06/2021	(21,723)	(0.00)
USD	9,503,698	MXN	195,601,682	16/06/2021	(279,026)	(0.05
USD	5,869,965	NOK	49,432,052	16/06/2021	(54,833)	(0.01
USD	6,176,806	NZD	8,711,521	16/06/2021	(137,085)	(0.01
USD	17,389,675	SEK	147,809,441	16/06/2021	(391,980)	(0.06
USD	529,386	SGD	703,020	16/06/2021	(1,694)	(0.00
USD	4,561,646	TRY	39,655,376	16/06/2021	(21,258)	(0.01)
USD	4,496,458	ZAR	66,190,271	17/06/2021	(291,304)	(0.07
AUD	5,687,690	USD	4,404,467	21/06/2021	(20,868)	(0.00
EUR	888,980	USD	1,088,175	21/06/2021	(6,295)	(0.00)
USD	2,555,627	TWD	71,252,861	21/06/2021	(20,357)	(0.00)
COP	5,925,136,923	USD COP	1,598,454	22/06/2021	(4,690)	(0.00)
USD TRY	1,596,051 13,340,628	USD	5,945,236,518 1,567,292	22/06/2021 23/06/2021	(3,119) (31,431)	(0.00)
USD	10,303,375	EUR	8,637,501	25/06/2021	(209,197)	(0.03)
USD	6,615,883	SGD	8,791,870	25/06/2021	(25,575)	(0.00)
EUR	461,275	SEK	4,691,163	28/06/2021	(2,966)	(0.00)
EUR	4,906,960	USD	5,992,933	28/06/2021	(20,399)	(0.00
USD	2,559,921	CNH	16,423,242	28/06/2021	(14,391)	(0.00
USD	1,121,547	KRW	1,261,179,905	28/06/2021	(9,800)	(0.00)
USD	1,845,716	IDR	27,015,647,184	01/07/2021	(35,146)	(0.01
COP	3,898,182,434	USD	1,058,130	22/07/2021	(11,246)	(0.00)
GBP	148,527	USD	210,998	05/08/2021	(746)	(0.00
CLP	1,022,790,672	USD	1,460,391	12/08/2021	(49,977)	(0.01)
USD	190,492	ZAR	2,672,597	31/08/2021	(925)	(0.00)
USD	488,387	RUB	37,849,997	01/10/2021	(18,556)	(0.00
UNREALISED LO	SS ON FORWARD CUR	RENCY CONTRA	CTS		(4,014,047)	(0.64)
Share Class Spe	ecific Forward Curren	cy Contracts – (	(0.32%)		Hansalla ad	0/ -
Cuman	Amount	C	Amount	Maturity	Unrealised Gain	% o Shareholders
Currency	Bought	Currency	Sold	Date	USD	Equity
AUD	25,224,122	USD	19,433,835	01/06/2021	5,132	0.00
USD	19,535,386	AUD	25,224,122	01/06/2021	96,419	0.01
EUR	8,051,404	USD	9,587,216	25/06/2021	212,027	0.04
UNREALISED GA	IN ON FORWARD CUR	RENCY CONTRA	CTS HELD FOR HEDGING PL	JRPOSES	313,578	0.05
Currency	Amount	Currence	Amount	Maturity	Unrealised Loss	% o Shareholders
Currency	Bought	Currency	Sold	Date	USD	Equity
USD	6,194,988	EUR	5,143,797	25/06/2021	(65,451)	(0.01
GBP	429,300,366	USD	609,865,819	05/08/2021	(2,156,263)	(0.34
AUD	25,136,122	USD	19,473,569	20/08/2021	(96,143)	(0.02)

(2,317,857)

(0.37)

UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES

oldings	Security Description			Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
	Purchased Options					Equity
11,004,000	AUD Call AUD / Put USD	Expires 17/06/2021	Strike 0.79	(35,608)	9,930	0.00
	EUR	<u> </u>				
13,961,000	Call EUR / Put USD	Expires 01/06/2021	Strike 1.22	(48,419)	4,399	0.00
5,299,000	Call EUR / Put USD	Expires 03/06/2021	Strike 1.21	24,205	42,979	0.01
10,529,000	Call EUR / Put USD	Expires 03/06/2021	Strike 1.22	(18,691)	23,005	0.00
17,464,000	Call EUR / Put USD	Expires 09/06/2021	Strike 1.23	(48,788)	25,091	0.00
10,468,000	Call EUR / Put USD Call EUR / Put USD	Expires 17/06/2021	Strike 1.23 Strike 1.23	(32,721)	24,425 35,575	0.00 0.01
13,945,000 17,487,000	Call EUR / Put USD	Expires 17/06/2021 Expires 24/06/2021	Strike 1.23	(52,468) (43,835)	29,975	0.01
1,300,000	Put 6 month EURIBOR Swaption	Expires 01/06/2021	Strike 0.33	30,678	88,133	0.01
1,380,000	Put 6 month EURIBOR Swaption	Expires 25/06/2021	Strike 0.47	(2,082)	39,230	0.01
1,400,000	Put 6 month EURIBOR Swaption	Expires 30/06/2021	Strike 0.58	(22,672)	13,974	0.00
1,880,000	Put 6 month EURIBOR Swaption	Expires 06/07/2021	Strike 0.67	(19,192)	9,967	0.00
9,310,000	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.17	(21,137)	23,264	0.00
11,680,000	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.17	(20,233)	29,186	0.01
5,150,000	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.17	(10,193)	13,074	0.00
				(285,548)	402,277	0.06
1,540,000	GBP Put 6 month LIBOR Swaption	Expires 01/07/2021	Strike 1.39	(26,747)	10,072	0.00
	JPY	<u> </u>				
371,500,000	Put 6 month LIBOR Swaption	Expires 07/07/2021	Strike 0.65	(26,105)	2,983	0.00
668,400,000	Put 6 month LIBOR Swaption	Expires 26/05/2022	Strike 0.43	(947)	115,622	0.02
				(27,052)	118,605	0.02
	NZD					
11,636,000	Call NZD / Put USD	Expires 09/06/2021	Strike 0.74	(43,734)	8,240	0.00
E4 640 000	USD	Funitary 20/04/2022	Christa 0.00	(25,000)	246 779	0.00
51,610,000 20,600,000	Call 3 month LIBOR Swaption Call 3 month LIBOR Swaption	Expires 20/04/2022 Expires 14/11/2022	Strike 0.83 Strike 0.70	(25,886) (137,564)	346,778 70,938	0.06 0.01
30,870,000	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 0.75	195,611	353,048	0.06
6,490,000	Put 3 month LIBOR Swaption	Expires 15/11/2021	Strike 1.11	(15,503)	47,321	0.01
4,400,000	Put 3 month LIBOR Swaption	Expires 18/11/2021	Strike 1.20	(4,889)	26,571	0.00
4,284,000	Put USD / Call CNH	Expires 24/06/2021	Strike 6.38	11,340	20,765	0.00
2,142,000	Put USD / Call KRW	Expires 24/06/2021	Strike 1,113.00	6,250	14,471	0.00
2,087,000	Put USD / Call RUB	Expires 30/09/2021	Strike 72.35	4,518	27,421	0.01
8,559,000 4,241,000	Put USD / Call SGD Put USD / Call TWD	Expires 23/06/2021 Expires 09/06/2021	Strike 1.32 Strike 27.55	17,015 (6,251)	37,882 5,666	0.01 0.00
4,263,000	Put USD / Call TWD	Expires 17/06/2021	Strike 27.50	2,029	10,171	0.00
2,131,000	Put USD / Call TWD	Expires 17/06/2021	Strike 27.75	8,573	13,768	0.00
				55,243	974,800	0.16
OTAL PURCHASE ost USD 1,887,37					1,523,924	0.24
	Written Options					
(2,750,000)	AUD Call AUD / Put NZD	Expires 03/06/2021	Strike 1.09	4,838	(2)	(0.00)
(2,750,000)	Put AUD / Call NZD	Expires 03/06/2021	Strike 1.07	(9,864)	(14,610)	(0.00)
				(5,026)	(14,612)	(0.00)
	EUR					
(7,630,000)	Call 6 month EURIBOR Swaption	Expires 28/05/2021	Strike 0.16	9,392	(34,832)	(0.01)
(7,630,000)	Call 6 month EURIBOR Swaption	Expires 07/06/2021	Strike 0.11	31,715	(14,073)	(0.00)
(7,630,000)	Call 6 month EURIBOR Swaption	Expires 14/06/2021	Strike 0.18	(16,216)	(64,216)	(0.01)
(7,630,000) (5,290,000)	Call 6 month EURIBOR Swaption Call 6 month EURIBOR Swaption	Expires 21/06/2021 Expires 10/02/2022	Strike 0.22 Strike 0.22	(47,431) 13,196	(96,695) (103,400)	(0.02) (0.02)
(6,860,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022 Expires 10/02/2022	Strike 0.22	(504)	(134,088)	(0.02)
(3,090,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	337	(60,398)	(0.01)
(10,130,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(8,209)	(100,242)	(0.02)
(10,130,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(12,007)	(100,242)	(0.02)
(12,230,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(2,235)	(121,022)	(0.02)
	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(2,515)	(81,836)	(0.01)
(8,270,000)	•	E 00/00/000/	Ot-:! 0 00			
(8,270,000) (1,768,000) (1,768,000)	Call EUR / Put ILS Call EUR / Put JPY	Expires 03/06/2021 Expires 03/06/2021	Strike 3.96 Strike 133.00	1,059 (8,614)	(6,536) (14,247)	(0.00)

Options	$s = (C_i)$	ontin	ned)	

dings	Security Description			Unrealised Gain/(Loss) USD	Market Value USD	% o Shareholder Equit
	Written Options – (Continued) EUR – (Continued)					
(1,758,000)	Call EUR / Put SEK	Expires 23/06/2021	Strike 10.25	3,313	(3,452)	(0.00
(13,961,000)	Call EUR / Put USD	Expires 01/06/2021	Strike 1.22	62,183	(4,399)	(0.00
(5,299,000)	Call EUR / Put USD	Expires 03/06/2021	Strike 1.21	(3,354)	(42,979)	(0.0
(10,529,000)	Call EUR / Put USD	Expires 03/06/2021	Strike 1.22	56,657	(23,005)	(0.0)
(17,464,000)	Call EUR / Put USD	Expires 09/06/2021	Strike 1.23	66,071	(25,091)	(0.0
(13,945,000)	Call EUR / Put USD	Expires 17/06/2021	Strike 1.24	26,343	(9,331)	(0.0
(7,630,000)	Put 6 month EURIBOR Swaption	Expires 28/05/2021	Strike 0.16	44,222	(1)	(0.0
(7,630,000)	Put 6 month EURIBOR Swaption	Expires 07/06/2021	Strike 0.11	18,789	(26,999)	(0.0
(7,630,000)	Put 6 month EURIBOR Swaption	Expires 14/06/2021	Strike 0.18	34,824	(13,176)	(0.0)
(7,630,000)	Put 6 month EURIBOR Swaption	Expires 21/06/2021	Strike 0.22	37,437	(11,827)	(0.0)
(9,310,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.02	7,870	(9,207)	(0.0)
(11,680,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.03	6,954	(11,757)	(0.0
(9,310,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.09	12,990	(14,333)	(0.0
(11,680,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.10 Strike 0.02	12,550	(18,158)	(0.0
(5,150,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 20/08/2021 Expires 20/08/2021	Strike 0.02 Strike 0.09	4,247 5,769	(5,186)	(0.0) (0.0)
(5,150,000) (9,320,000)	Put 6 month EURIBOR Swaption	Expires 15/11/2021	Strike 0.09 Strike 0.15	18,414	(8,066) (45,853)	(0.0
(6,330,000)	Put 6 month EURIBOR Swaption	Expires 18/11/2021	Strike 0.08	8,762	(23,708)	(0.0)
(5,290,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.00	14,796	(101,800)	(0.0
(6,860,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	39,976	(132,013)	(0.0
(3,090,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	17,254	(59,464)	(0.0
(10,130,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	23,096	(68,937)	(0.0
(10,130,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	27,116	(68,937)	(0.0
(12,230,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	18,112	(83,228)	(0.0)
(8,270,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	13,503	(56,279)	(0.0)
(11,780,000)	Put 6 month EURIBOR Swaption	Expires 26/05/2022	Strike 0.11	1,880	(118,557)	(0.0)
				542,481	(1,917,699)	(0.3
	USD					
(10,090,000)	Call 3 month LIBOR Swaption	Expires 28/05/2021	Strike 1.68	(25,998)	(105,078)	(0.0
(10,090,000)	Call 3 month LIBOR Swaption	Expires 07/06/2021	Strike 1.58	38,523	(42,828)	(0.0
(10,090,000)	Call 3 month LIBOR Swaption	Expires 17/06/2021	Strike 1.62	338	(80,508)	(0.0)
(10,090,000)	Call 3 month LIBOR Swaption	Expires 24/06/2021	Strike 1.60	(2,393)	(76,858)	(0.0
(61,640,000)	Call 3 month LIBOR Swaption	Expires 22/11/2021	Strike 0.86	(35,018)	(247,676)	(0.0)
(77,420,000)	Call 3 month LIBOR Swaption	Expires 20/04/2022	Strike 0.63	23,790	(286,949)	(0.0)
(4,000,000) (4,284,000)	Call 3 month LIBOR Swaption Call USD / Put CNH	Expires 14/11/2022 Expires 24/06/2021	Strike 1.06 Strike 6.48	153,710 4,130	(54,059) (3,688)	(0.0) (0.0)
(2,135,000)	Call USD / Put COP	Expires 03/06/2021	Strike 3,980.00	12,035	(3,000)	(0.0
(2,145,000)	Call USD / Put ILS	Expires 10/06/2021	Strike 3,900.00	5,568	(427)	(0.0)
(2,142,000)	Call USD / Put KRW	Expires 24/06/2021	Strike 1,140.00	4,119	(3,292)	(0.0
(2,125,000)	Call USD / Put MXN	Expires 03/06/2021	Strike 1,140.00 Strike 21.25	7,104	(17)	(0.0)
(2,131,000)	Call USD / Put TWD	Expires 17/06/2021	Strike 28.35	4,904	(612)	(0.0)
(2,139,000)	Call USD / Put ZAR	Expires 27/08/2021	Strike 15.50	1,221	(11,899)	(0.0)
(10,090,000)	Put 3 month LIBOR Swaption	Expires 28/05/2021	Strike 1.68	79,079	(1)	(0.0)
(8,420,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.91	54,829	(1,585)	(0.0)
(9,070,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.98	49,861	(24)	(0.0)
(10,090,000)	Put 3 month LIBOR Swaption	Expires 07/06/2021	Strike 1.58	48,162	(33,189)	(0.0
(10,090,000)	Put 3 month LIBOR Swaption	Expires 17/06/2021	Strike 1.62	35,907	(44,939)	(0.0)
(10,090,000)	Put 3 month LIBOR Swaption	Expires 24/06/2021	Strike 1.60	11,617	(62,848)	(0.0
(8,700,000)	Put 3 month LIBOR Swaption	Expires 25/06/2021	Strike 1.10	34,642	(5,161)	(0.0)
(8,670,000)	Put 3 month LIBOR Swaption	Expires 30/06/2021	Strike 1.25	35,482	(1,799)	(0.0
(2,060,000)	Put 3 month LIBOR Swaption	Expires 01/07/2021	Strike 2.44	32,946	(1,044)	(0.0
(2,060,000)	Put 3 month LIBOR Swaption	Expires 06/07/2021	Strike 2.40	28,352	(1,930)	(0.0
(2,060,000)	Put 3 month LIBOR Swaption	Expires 07/07/2021	Strike 2.35	26,845	(3,334)	(0.0
(30,870,000)	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 0.88	(122,122)	(217,819)	(0.0
(30,870,000)	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 1.01	(62,117)	(123,857)	(0.0
(2,087,000)	Put USD / Call RUB	Expires 30/09/2021	Strike 72.35	1,494	(27,421)	(0.0
(2,131,000)	Put USD / Call TWD	Expires 17/06/2021	Strike 27.75	(4,481)	(13,768)	(0.0
FAL MONTEN	PATIONS			442,529	(1,452,680)	(0.2
TAL WRITTEN O st USD (4,364,97					(3,384,991)	(0.5
TAL OPTIONS st USD (2,477,60					(1,861,067)	

ocal onal unt	Pay	Receive	Currency	Maturity Date	Unrealised Gain USD	9 Sharehold Eq
	Interest Rate Swaps					
205,380,000	Floating (AUD 3 month BBSW)	Fixed 0.190%	AUD	22/02/2023	60,184	0
45,090,000	Fixed 0.400%	Floating (AUD 3 month BBSW)	AUD	15/09/2024	26,314	0
24,240,000	Floating (AUD 6 month BBSW)	Fixed 0.500%	AUD	16/06/2026	54.250	0
	- '					
18,020,000	Floating (AUD 6 month BBSW)	Fixed 1.500%	AUD	02/02/2031	65,329	0
39,560,000	Floating (AUD 6 month BBSW)	Fixed 2.500%	AUD	24/02/2031	200,132	0
12,700,000	Floating (AUD 6 month BBSW)	Fixed 1.000%	AUD	16/06/2031	110,973	0
13,260,000	Fixed 2.750%	Floating (AUD 6 month BBSW)	AUD	24/02/2041	22,930	0
12,562,094	Fixed 6.320%	Floating (BRL 1 month BRCDI)	BRL	02/01/2025	51,121	C
189,860,000	Floating (CAD 3 month CDOR)	Fixed 0.804%	CAD	28/02/2023	97,558	C
352,160,000	Floating (CAD 3 month CDOR)	Fixed 0.750%	CAD	01/03/2023	168,329	C
22,970,000	Floating (CAD 3 month CDOR)	Fixed 0.750%	CAD	16/06/2024	2,385	(
12,000,000	Floating (CAD 3 month CDOR)	Fixed 1.000%	CAD	16/06/2026	17,551	(
11,790,000	Floating (CAD 3 month CDOR)	Fixed 1.250%	CAD	16/06/2031	85,431	(
	- 1		CAD		87,302	(
11,810,000	Floating (CAD 3 month CDOR)	Fixed 1.500%		16/06/2051		
10,210,000	Fixed 0.000%	Floating (CHF 6 month LIBOR)	CHF	16/06/2026	5,975	(
25,120,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	28/03/2023	12,452	(
16,380,000	Fixed 1.390%	Floating (EUR 12 month LIBOR)	EUR	15/03/2026	283,727	
14,170,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	17/05/2026	29,093	
57,130,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)	EUR	16/06/2026	213,357	
16,620,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	16/06/2026	37,211	
56,660,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	15/09/2026	110,262	
	- '					
6,120,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	16/02/2027	22,371	
8,690,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)	EUR	16/06/2028	45,468	
2,350,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	16/06/2028	13,654	
13,930,000	Fixed 0.080%	Floating (EUR 6 month EURIBOR)	EUR	28/03/2031	109,871	
26,720,000	Fixed 0.260%	Floating (EUR 6 month EURIBOR)	EUR	21/05/2040	1,499,269	
1,470,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2051	59,152	
29,130,000	Floating (GBP 1 month SONIA)	Fixed 0.000%	GBP	16/06/2026	7,222	
	- 1					
29,700,000	Fixed 1.000%	Floating (GBP 1 month SONIA)	GBP	26/01/2031	21,409	
17,590,000	Fixed 1.000%	Floating (GBP 1 month SONIA)	GBP	10/02/2031	21,227	
30,670,000	Fixed 0.250%	Floating (GBP 1 month SONIA)	GBP	16/06/2031	134,067	
4,412,320,000	Fixed 1.250%	Floating (KRW 3 month LIBOR)	KRW	15/09/2023	6,423	
2,017,550,000	Fixed 1.500%	Floating (KRW 3 month LIBOR)	KRW	15/09/2026	1,089	
19,680,000	Fixed 6.400%	Floating (MXN 1 month TIIE)	MXN	04/06/2031	29,578	
193,150,000	Floating (NOK 6 month NIBOR)	Fixed 1.500%	NOK	16/06/2026	46,290	
	- 1					
190,340,000	Fixed 1.240%	Floating (NOK 6 month NIBOR)	NOK	29/10/2030	461,639	
4,140,000	Floating (NZD 3 month NZDBB)	Fixed 3.000%	NZD	16/09/2031	13,180	
71,660,000	Floating (SEK 3 month STIBOR)	Fixed 1.273%	SEK	11/05/2031	6,136	
35,450,000	Floating (USD 3 month LIBOR)	Fixed 0.250%	USD	15/09/2024	34,704	
26,260,000	Floating (USD 3 month LIBOR)	Fixed 0.500%	USD	16/06/2026	100,706	
31,080,000	Floating (USD 3 month LIBOR)	Fixed 2.209%	USD	25/02/2031	37,362	
29,570,000	Floating (USD 3 month LIBOR)	Fixed 2.378%	USD	09/03/2031	275,620	
6,475,000	Fixed 4.000%	Floating (ZAR 3 month JIBAR)	ZAR	16/06/2023	700	
13,190,000	Floating (ZAR 3 month JIBAR)	Fixed 6.250%	ZAR	17/06/2026	13,701	
1,700,000	Floating (ZAR 3 month JIBAR)	Fixed 7.750%	ZAR	16/06/2031	2,187	
EALISED GAIN	ON INTEREST RATE SWAPS				4,704,891	
0.005.005	Credit Default Swaps	First 5 0000/	E110	00/00/0000	F0 07:	
2,925,000	Floating (iTraxx Europe Crossover Series 35 Version 1)	Fixed 5.000%	EUR	20/06/2026	59,671	
90,000	Floating (Colombia Government International Bond)	Fixed 1.000%	USD	20/12/2023	1,162	
1,650,000	Floating (General Electric Co.)	Fixed 1.000%	USD	20/06/2024	38,652	
1,820,000	Floating (Indonesia Government	Fixed 1.000%	USD	20/06/2024	26,431	
, ,	International Bond)					
725.000	Floating (General Electric Co.)	Fixed 1.000%	USD	20/12/2024	18,608	
1,450,000	Floating (The Markit CMBX North	Fixed 3.000%	USD			
1,430,000		1 IABU 3.00070	บอบ	18/11/2054	362,425	
950,000	America BBB- 11 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD	17/10/2057	111,827	
1,200,000	America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD	17/10/2057	2,222	
950,000	America BBB- 8 Index) Floating (The Markit CMBX North	Fixed 3.000%	USD	17/11/2059	157,713	
,	America BBB- 10 Index)				, -	

No.   Part   P							
	Swap Contracts -	- (Continued)					
MINERALISED GAIN ON INFLATION SWAPS   5.4689%   0.020   0.02	Notional	Pay	Receive	Currency	Maturity Date	Gain	Shareholders'
Not Local	13,890,000		Fixed 3.469%	GBP	15/11/2025	133,091	0.02
Noticeal	UNREALISED GAIN	ON INFLATION SWAPS				133,091	0.02
National	TOTAL UNREALIS	ED GAIN ON SWAP CONTRACTS				5,616,693	0.89
Interest Rate Swaps							
121,470,000   Floating (ALD 3 month BBSW)   Float 0.500%   ALD 2.507(2024 (46,123) (0.01)   40,000,000   Float 1.550%   Floating (ALD 5 month BBSW)   Float 0.500%   ALD 2.302(2026) (40,123) (0.01)   40,000,000   Float 1.550%   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (ALD 6 month BBSW)   Floating (BRL 1 month BBSCD)   Floati		Pay	Receive	Currency	Maturity Date		
40,00,000   Floating (ALD 3 month BBSW)   Floed 0,500%   AJD   240022024   (40,173)   (0.01)   22,790,000   Floating (ALD 6 month BBSW)   Floed 1,240%   AJD   28102030   (58,852)   (0.09)   4,970,000   Floating (ALD 6 month BBSW)   Floed 1,240%   AJD   28102030   (582,852)   (0.09)   4,970,000   Floating (BRL 1 month BRCD)   Floed 3,390%   BRL   (0.0012022   (152,007)   (0.00)   4,075,000   Floating (BRL 1 month BRCD)   Floed 3,390%   BRL   (0.0012022   (152,007)   (0.00)   4,075,000   Floating (BRL 1 month BRCD)   Floed 4,200%   BRL   (0.0012022   (152,007)   (0.00)   4,590,000   Floating (BRL 1 month BRCD)   Floed 4,200%   BRL   (0.0012022   (152,007)   (0.00)   4,590,000   Floating (BRL 1 month BRCD)   Floed 4,200%   BRL   (0.0012022   (152,008)   (0.00)   4,590,000   Floating (BRL 1 month BRCD)   Floed 4,200%   BRL   (0.0012022   (2.548)   (0.00)   4,590,000   Floating (BRL 1 month BRCD)   Floed 4,200%   BRL   (0.0012022   (2.548)   (0.00)   4,795,000   Floating (CAD 3 month CDOR)   Floed 7,370%   BRL   (0.0012022   (2.548)   (0.00)   4,795,000   Floating (CAD 3 month CDOR)   Floed 0,700%   CAD   1811/1023   (181,70)   (0.03)   4,949,701   Floating (CAD 3 month LIBOR)   Floed 0,000%   CAD   1811/1023   (181,70)   (0.03)   4,950,000   Floating (CAD 3 month LIBOR)   Floed 0,000%   CAD   1811/1023   (181,70)   (0.03)   4,950,000   Floating (CAD 3 month LIBOR)   Floed 0,000%   CAD   1811/1023   (181,70)   (0.03)   4,950,000   Floating (CAD 3 month LIBOR)   Floating (EAR 6 month LIBOR)   ELR	121 470 000	-	Eived 0 500%	ALID	25/04/2024	(245.047)	(0.04)
49,00,000   Fixed 1550%   Floating (AUD & month BBSW)   Floating (AUD & month BBSW)   Float 1,170%   AUD   230/22020   (82,352)   (0.09)   49,470,000   Floating (AUD & month BBSW)   Float 1,170%   AUD   210/12031   (61,410)   (0.14)   10,000,000   Floating (AUD & month BBSW)   Float 1,170%   BRL   (0.001/222   (20,207)   (0.00)   6,275,000   Floating (BRL 1 month BRCD)   Float 4,270%   BRL   (0.001/222   (20,207)   (0.00)   6,275,000   Floating (BRL 1 month BRCD)   Float 4,270%   BRL   (0.001/222   (20,207)   (0.00)   4,500,000   Floating (BRL 1 month BRCD)   Float 4,270%   BRL   (20)1/2024   (25,848)   (0.00)   7,150,000   Floating (BRL 1 month BRCD)   Float 4,380%   BRL   (20)1/2024   (2,568)   (0.00)   7,150,000   Floating (BRL 1 month BRCD)   Float 4,380%   BRL   (20)1/2024   (2,568)   (0.00)   7,150,000   Floating (BRL 1 month BRCD)   Float 4,380%   BRL   (20)1/2024   (2,568)   (0.00)   7,150,000   Floating (CAD 3 month CDCR)   Floating (BRL 1 month BRCD)   BRL   (20)1/2024   (2,566)   (0.00)   7,150,000   Floating (CAD 3 month CDCR)   Floating (BRL 1 month BRCD)   BRL   (20)1/2024   (2,566)   (0.00)   7,150,000   Floating (CAD 3 month CDCR)   Floating (BRL 1 month BRCD)   BRL   (20)1/2024   (2,566)   (0.00)   7,150,000   Floating (CAD 3 month CDCR)   Floating (BRL 1 month BRCD)   BRL   (20)1/2024   (2,566)   (0.00)   7,150,000   Floating (CAP 6 month LBCR)   Floating (BRL 1 month BRCD)   BRL   (20)1/2024   (2,566)   (0.00)   7,150,000   Floating (CAP 6 month LBCR)   Floating (BRL 1 month BRCD)   BRL   (20)1/2024   (2,566)   (0.00)   7,150,000   Floating (CAP 6 month LBCR)   Floating (BRL 1 month BRCD)   BRL   (20)1/2024   (2,566)   (0.00)   7,150,000   Floating (CAP 6 month LBCR)   Floating (BRL 1 month BRCD)   Floating (BRL 1 month BRCD)   Floating (BRL 1 month BRCD)   Floating (BRL 1 month BRCD)   Floating (BRL 1 month BRCD)   Floating (BRL 1 month BRCD)   Floating (BRL 1 month BRCD)   Floating (BRL 1 month BRCD)   Floating (BRL 1 month BRCD)   Floating (BRL 1 month BRCD)   Floating (BRL 1 month BRCD)						,	` ,
49470,000   Floating (AUD 6 morth BBSW)   Float 1,710%   AUD   2101/2031   (901,410)   (0.14)   15.030.000   Floating (BRL 1 morth BRCD)   Fload 3,390%   BRL   0.301/2022   (20.20)   (0.00)						,	, ,
15,03,000   Floating (BRL 1 morth BRCD)   Fload 4.120%   BRL   03,01/2022   (120,000)	22,790,000	Floating (AUD 6 month BBSW)		AUD	28/10/2030		(0.09)
1,515,000   Floating (BRL 1 month BRCDI)   Fload 4,120%   BRL   0,301/2022   (152)   (0,00)	49,470,000	Floating (AUD 6 month BBSW)	Fixed 1.710%	AUD	21/01/2031	(901,410)	(0.14)
15.00.000   Fised 5.809%   Floating (RRL 1 month BRCDI)   Fised 4.209%   BRL   0.2011/2023   (9.089)   (0.00)							, ,
2.760,000 Floating (BRL 1 month BRCD)   Fixed 4.20%   BRL 02011/2023 (9,885) (0.00)   14,625,000   Floating (BRL 1 month BRCD)   Fixed 4.30%   BRL 02011/2024 (2,568) (0.00)   14,625,000   Floating (BRL 1 month BRCD)   Fixed 4.30%   BRL 02011/2024 (2,568) (0.00)   14,950,000   Floating (BRL 1 month BRCD)   Fixed 7.37%   BRL 02011/2024 (2,568) (0.00)   47,950,000   Floating (CAD 3 month CDOR)   Fixed 0.70%   CAD 18/11/2023 (181,570) (0.03)   14,925,701   Floating (CAD 3 month LIBOR)   Fixed 0.00%   CHF 16/000/2028 (141,70%) (0.01)   14,925,701   Floating (CAP 3 month LIBOR)   Fixed 0.00%   CHF 16/000/2028 (141,70%) (0.00)   47,1000   Floating (CAP 3 month LIBOR)   Fixed 0.00%   EUR 16/000/2028 (141,00%) (0.00)   47,1000   Floating (EUR 6 month LIBOR)   Fixed 0.00%   EUR 16/000/2028 (141,00%) (0.00)   47,1000   Floating (EUR 6 month LIBOR)   Fixed 0.00%   EUR 16/000/2028 (141,00%) (0.00)   47,1000   Floating (EUR 6 month LIBOR)   Fixed 0.00%   EUR 16/000/2028 (141,00%) (0.00)   47,1000   Floating (EUR 6 month LIBOR)   Fixed 0.00%   EUR 120,000/2028 (141,00%) (0.00)   47,1000   Floating (EUR 6 month LIBOR)   Fixed 0.00%   EUR 120,000/2028 (141,00%) (0.00)   47,1000   Floating (EUR 6 month LIBOR)   Fixed 0.00%   EUR 120,000/2028 (141,00%) (0.00)   47,1000   Floating (EUR 6 month EURIBOR)   Fixed 0.00%   EUR 120,000/2028 (142,00%) (0.00)   47,000   Floating (EUR 6 month EURIBOR)   Fixed 0.00%   EUR 170,000/2028 (143,00%) (0.00)   47,000   Floating (EUR 6 month EURIBOR)   Fixed 0.00%   EUR 170,000/2028 (143,00%) (0.00)   47,000   Floating (EUR 6 month EURIBOR)   Fixed 0.00%   EUR 150,000/2028 (143,00%) (0.00)   47,000   Floating (EUR 6 month EURIBOR)   Fixed 0.00%   EUR 150,000/2028 (143,00%) (0.00)   47,000   Floating (EUR 6 month EURIBOR)   Fixed 0.00%   EUR 150,000/2028 (143,00%) (0.00)   47,000   Floating (EUR 6 month EURIBOR)   Fixed 0.00%   EUR 150,000/2028 (143,00%) (0.00)   47,000   Floating (EUR 6 month EURIBOR)   Fixed 0.00%   Floating (EUR 6 month EURIBOR)   Fixed 0.00%   Floating (EUR 6 month EURIBOR)   Fi		,				. ,	. ,
4,530,000   Floating (BR1, 1 month BRCD)   Fixed 4,530%   BRL 02017/2024 (25,483) (0.00)   7,150,000   Floating (BR1, 1 month BRCD)   Fixed 7,370%   BRL 04017/207 (1,749) (0.00)   7,150,000   Floating (CAD 3 month CDOR)   Fixed 0,700%   CAD BRIL 04017/207 (1,749) (0.00)   7,150,000   Floating (CAD 3 month CDOR)   Fixed 0,700%   CAD BRIL 04017/207 (1,749) (0.00)   14,289,700   Floating (CHF 6 month LIBOR)   Fixed 0,000%   CHF 1606/2028 (41,706) (0.01)   14,289,700   Floating (CHF 3 month LIBOR)   Fixed 2,500%   CNP 17,052/2023 (1,130) (0.00)   14,289,000   Floating (EUR 6 month LIBOR)   Fixed 0,000%   EUR 17,052/2023 (1,130) (0.00)   14,280,000   Floating (EUR 6 month LIBOR)   Fixed 0,000%   EUR 2,800/2020 (11,8039) (0.00)   14,280,000   Floating (EUR 6 month LIBOR)   Fixed 0,000%   EUR 2,800/2020 (11,8039) (0.02)   14,280,000   Floating (EUR 6 month LIBOR)   Fixed 0,000%   EUR 2,800/2020 (11,8039) (0.02)   14,280,000   Floating (EUR 6 month LIBOR)   Fixed 0,000%   EUR 2,000/2023 (17,800) (0.02)   14,280,000   Floating (EUR 6 month EURIBOR)   Fixed 0,000%   EUR 2,000/2023 (17,800) (0.02)   14,280,000   Floating (EUR 6 month EURIBOR)   Fixed 0,500%   EUR 2,000/2023 (17,800) (0.04)   14,280,000   Floating (EUR 6 month EURIBOR)   Fixed 0,500%   EUR 2,000/2023 (17,800) (0.04)   14,280,000   Floating (EUR 6 month EURIBOR)   Fixed 0,500%   EUR 2,000/2023 (17,800) (0.04)   14,280,000   Floating (EUR 6 month EURIBOR)   Fixed 0,500%   EUR 2,000/2023 (17,800) (0.00)   14,280,000   Floating (EUR 6 month EURIBOR)   Fixed 0,500%   EUR 2,000/2023 (17,800) (0.00)   14,280,000   Floating (EUR 6 month EURIBOR)   Fixed 0,500%   EUR 2,000/2023 (17,800) (0.00)   14,280,000   Floating (EUR 6 month EURIBOR)   Fixed 0,000%   EUR 2,000/2023 (17,800) (0.00)   14,280,000   Floating (EUR 6 month EURIBOR)   Fixed 0,000%   Floating (EUR 6 month EURIBOR)   EUR 17,000/2023 (17,800) (0.00)   14,280,000   Floating (EUR 6 month EURIBOR)   Fixed 0,000%   Floating (EUR 6 month EURIBOR)   EUR 17,000/2023 (17,800) (0.00)   14,280,000   Floating (E							, ,
1,125,000   Floating (BRL 1 month BRCDI)   Fixed 7,370%   BRL   C2011/2024   (2,056)   (0,00)   (1,749)   (0,00)   (1,749)   (0,00)   (1,749)   (0,00)   (1,749)   (0,00)   (1,749)   (0,00)   (1,749)   (0,00)   (1,749)   (1,749)   (0,00)   (1,749)   (1,74							, ,
7,150,000   Floating (CRD 3 month CDOR)   Floating (ERL 1 month BRCDI)   BRL   M4101/2027 (17,49) (0.00)		,				,	. ,
47,980,000   Floating (CAD 3 month CDOR)   Fixed 0.000%   CHP   flo806/2023 (1.417.06) (0.01)		,					, ,
14,920,00   Floating (CHF 6 month LIBOR)   Fixed 2500%   CNF   16008/2023 (1,1345) (0.00)   11,1280,000   Fixed 0,000%   Floating (EUR 6 month LIBOR)   Fixed 0,000%   EUR   1705/2023 (1,030) (0.00)   1,1280,000   Floating (EUR 6 month LIBOR)   Fixed 0,000%   EUR   1705/2023 (375) (0.00)   1,1280,000   Floating (EUR 6 month LIBOR)   Fixed 0,000%   EUR   2800/2028 (118,038) (0.02)   1,1280,000   Floating (EUR 6 month LIBOR)   Fixed 0,000%   EUR   210/36/2030 (1,078,173) (0.17)   23,530,000   Floating (EUR 6 month EURIBOR)   Fixed 0,500%   EUR   120/22031 (278,263) (0.04)   1,154,500   Floating (EUR 6 month EURIBOR)   Fixed 0,500%   EUR   120/22031 (278,263) (0.04)   1,154,500   Floating (EUR 6 month EURIBOR)   Fixed 0,500%   EUR   1705/2031 (378,42) (0.01)   1,259,000   Floating (EUR 6 month EURIBOR)   Fixed 0,000%   EUR   1705/2031 (378,42) (0.01)   1,259,000   Floating (EUR 6 month EURIBOR)   Fixed 0,000%   EUR   1600/2031 (174,554) (0.02)   2,759,000   Floating (EUR 6 month EURIBOR)   Fixed 0,000%   EUR   1600/2031 (174,554) (0.02)   6,700,000   Floating (EUR 6 month EURIBOR)   Fixed 0,219%   EUR   1600/2031 (174,554) (0.02)   6,700,000   Floating (EUR 6 month EURIBOR)   Fixed 0,219%   EUR   1600/2031 (174,554) (0.02)   1,479,107,073   Fixed 0,500%   Floating (EUR 6 month EURIBOR)   EUR   605/30241 (140,506) (0.01)   1,479,107,073   Fixed 0,500%   Floating (EUR 6 month EURIBOR)   EUR   605/30241 (140,506) (0.01)   1,479,107,073   Fixed 0,500%   Floating (EUR 6 month EURIBOR)   EUR   605/30241 (140,506) (0.01)   1,479,107,073   Fixed 0,500%   Floating (EVR 6 month EURIBOR)   EUR   605/30241 (140,506) (0.02)   1,479,107,073   Fixed 0,500%   Floating (EVR 6 month EURIBOR)   EUR   605/3024 (18,814) (0.00)   1,479,107,073   Fixed 0,500%   Floating (EVR 6 month EURIBOR)   EUR   605/3024 (18,814) (0.00)   1,479,107,073   Fixed 0,500%   Floating (EVR 6 month EURIBOR)   EUR   605/3024 (18,814) (0.00)   1,479,107,073   Fixed 0,500%   Floating (EVR 6 month EURIBOR)   EUR   605/3024 (18,814) (0.00)   605/30,000   Fixed			- '			,	, ,
14,929,701   Floating (CMY 3 month LIBOR)   Fixed 2,500%   CNY   15,092,023   (1,345)   (0,00)   1,128,000   Fixed 1,000%   Floating (EUR 6 month LIBOR)   EUR   17,056,223   (1,345)   (0,00)   4,710,000   Floating (EUR 6 month LIBOR)   Fixed 0,000%   EUR   2,803,2023   (13,85)   (0,00)   4,958,000   Floating (EUR 6 month EURIBOR)   Fixed 0,000%   EUR   2,803,2023   (13,85)   (0,00)   4,958,000   Floating (EUR 6 month EURIBOR)   Fixed 0,500%   EUR   2,105,2030   (176,173)   (0,17)   (1,76,173)   (1,76,						,	, ,
1,280,000   Fixed 0,000%   Fixed 0,000%   Floating (EUR & month LIBOR)   Fixed 0,000%   EUR   16,066/203   (37.5) (0.00)   31,400,000   Floating (EUR & month LIBOR)   Fixed 0,000%   EUR   21,056/203   (17.6) (0.02)   47,850,000   Floating (EUR & month EURIBOR)   Fixed 0,000%   EUR   21,056/203   (17.6) (17.7)   23,630,000   Floating (EUR & month EURIBOR)   Fixed 0,500%   EUR   21,056/203   (17.6) (17.7)   23,630,000   Floating (EUR & month EURIBOR)   Fixed 0,500%   EUR   15,003/203   (34.5,58)   (0.04)   15,459,000   Floating (EUR & month EURIBOR)   Fixed 0,500%   EUR   15,003/203   (34.5,58)   (0.04)   12,559,000   Floating (EUR & month EURIBOR)   Fixed 0,500%   EUR   15,003/203   (34.5,58)   (0.04)   12,559,000   Floating (EUR & month EURIBOR)   Floating (EUR & month EURIBOR)   EUR   16,06/203   (7.7,84)   (0.00)   26,060,000   Fixed 0,000%   Floating (EUR & month EURIBOR)   EUR   16,06/203   (7.4,84)   (0.02)   27,750,000   Floating (EUR & month EURIBOR)   Floating (EUR & month EURIBOR)   EUR   15,09/2031   (45.5,54)   (0.02)   47,764,220,000   Fixed 0,000%   Floating (EUR & month EURIBOR)   EUR   15,09/2031   (45.5,54)   (0.02)   47,764,220,000   Fixed 0,000%   Floating (EUR & month EURIBOR)   EUR   15,09/2031   (45.5,54)   (0.02)   47,764,220,000   Fixed 0,000%   Floating (EUR & month EURIBOR)   EUR   15,09/2031   (43.0,56)   (0.01)   47,764,220,000   Fixed 0,000%   Floating (EUR & month LIBOR)   EUR   15,09/2031   (48.0,56)   (0.01)   47,642,200   Fixed 0,000%   Floating (EUR & month LIBOR)   EUR   15,09/2031   (48.0,56)   (0.01)   47,764,220,000   Fixed 0,000%   Floating (EUR & month LIBOR)   EUR   15,09/2031   (48.0,56)   (0.01)   47,764,220,000   Fixed 0,000%   Floating (EUR & month LIBOR)   EUR   15,09/2031   (48.0,56)   (0.01)   47,764,220,000   Fixed 0,000%   Floating (EUR & month LIBOR)   EUR   15,09/2031   (48.0,56)   (0.01)   47,764,220,000   Fixed 0,000%   Floating (EUR & month LIBOR)   EUR   15,09/2031   (48.0,56)   (0.01)   47,764,220,000   Fixed 0,000%   Floating (EUR & month LIBOR)   EUR		,				,	. ,
31,400,000   Floating (EUR 6 month LIBOR)						,	, ,
49,580,000   Floating (EUR 6 month EURIBOR)   Floed 0.500%   EUR   2100/22031 (278,263) (0.04)	4,710,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	16/06/2023	(375)	(0.00)
2,8,80,000   Floating (EUR 6 month EURIBOR)   Floed 1,500%   EUR   1500;2031   (4278,263)   (0.06)   (0.06)   Floating (EUR 1 2 month LIBOR)   Floating (EUR 6 month EURIBOR)   EUR   1500;2031   (37,842)   (0.01)   (0.00)   (0.00)   Floating (EUR 6 month EURIBOR)   Floating (EUR 6 month EURIBOR)   EUR   1500;2031   (37,842)   (0.01)   (0.00)   (0.00)   (0.00)   (0.00)   Floating (EUR 6 month EURIBOR)   Floating (EUR 6 month EURIBOR)   EUR   1500;2031   (145,554)   (0.02)   (0.00)   (	31,400,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	28/03/2026	(118,038)	(0.02)
15,450,000		Floating (EUR 6 month EURIBOR)				(1,078,173)	, ,
6,310,000   Fixed 0.250%   Floating (EUR 6 month EURIBOR)   EUR   17/05/2031   (37,442)   (0.01)		- '					. ,
12,590,000   Floating (EUR 6 month EURIBOR)   Fixed 0.000%   EuR   1606/2031   (74,359)   (0.00)						,	, ,
2,5,060,000   Fixed 0,000%   Floating (EUR 6 month LIBOR)   EUR   15,09,2031 (14,5,54) (0,02)			- · · · · · · · · · · · · · · · · · · ·			,	, ,
2,790,000   Floating (EUR 6 month EURIBOR)   Fixed 0.219%   EUR   5,050;2014   (43,056)   (0.01)							, ,
6,700,000 Fixed 0,900% Floating (EUR 6 month EURIBOR) EUR 0,505/E041 (43,056) (0.01) 4,764,220,000 Fixed 0,000% Floating (JPY 6 month LIBOR) JPY 16/08/2026 (18,914) (0.00) 1,459,107,073 Fixed 0,000% Floating (JPY 6 month LIBOR) JPY 19/03/2030 (4,881) (0.00) 3,154,830,000 Fixed 0,000% Floating (JPY 6 month LIBOR) JPY 16/06/2031 (110,280) (0.02) 060,150,000 Fixed 0,500% Floating (JPY 6 month LIBOR) JPY 16/06/2051 (52,448) (0.01) 28,845,000 Fixed 4,700% Floating (JPY 6 month LIBOR) JPY 16/06/2051 (52,448) (0.01) 28,845,000 Fixed 4,700% Floating (JPY 6 month LIBOR) JPY 16/06/2023 (5,919) (0.00) 9,310,000 Floating (MXN 1 month TIIE) Fixed 5,550% MXN 10/06/2026 (12,663) (0.00) 66,540,000 Fixed 2,130% Floating (MXN 1 month TIIE) NVK 1 (10,000) 89,190,000 Fixed 2,130% Floating (NOK 6 month NIBOR) NOK 11/05/2031 (6,890) (0.00) 10,760,000 Floating (NZD 3 month NZDBB) Fixed 1,250% NZD 16/06/2026 (59,269) (0.01) 22,175,000 Fixed 1,000% Floating (PLN 6 month WIBOR) PLN 16/06/2023 (13,413) (0.00) 22,175,000 Fixed 1,000% Floating (PLN 6 month WIBOR) PLN 16/06/2023 (13,413) (0.00) 46,7910,000 Floating (EN 3 month STIBOR) Fixed 0,750% PLN 16/06/2023 (13,413) (0.00) 82,310,000 Floating (SEK 3 month STIBOR) Fixed 1,000% SEK 16/08/2031 (38,539) (0.01) 28,7160,000 Fixed 0,275% Floating (USD 3 month LIBOR) USD 0,30/30/2023 (132,688) (0.02) 19,980,000 Fixed 0,250% Floating (USD 3 month LIBOR) USD 0,30/30/2023 (132,688) (0.02) 13,840,000 Fixed 0,250% Floating (USD 3 month LIBOR) USD 0,00/30/2023 (132,688) (0.02) 13,840,000 Fixed 0,250% Floating (USD 3 month LIBOR) USD 16/06/2034 (3,65) (0.01) 13,840,000 Fixed 1,590% Floating (USD 3 month LIBOR) USD 16/06/2034 (3,65) (0.01) 13,840,000 Fixed 1,590% Floating (USD 3 month LIBOR) USD 16/06/2034 (3,65) (0.01) 13,840,000 Fixed 1,590% Floating (USD 3 month LIBOR) USD 16/06/2034 (3,65) (0.01) 13,840,000 Fixed 1,590% Floating (USD 3 month LIBOR) USD 16/06/2034 (3,65) (0.01) 13,840,000 Fixed 2,500% Floating (USD 3 month LIBOR) USD 16/06/2034 (3,65) (0.01) 13,840,000 Fixed 1,500% Floating (USD 3							
4,764_220_000   Fixed 0.000%   Floating (JPY 6 month LIBOR)   JPY							, ,
1,459,107,073   Fixed 0.250%   Floating (JPV 6 month LIBOR)   JPY						,	, ,
3.154,830,000   Fixed 0.000%   Floating (JPY 6 month LIBOR)   JPY   16/06/2031   (110,280)   (0.02)   (0.62)   (0.61,50,000)   Fixed 0.500%   Floating (JMX 6 month LIBOR)   JPY   16/06/2031   (52,448)   (0.01)   (28,485,000)   Fixed 4.700%   Floating (MXN 1 month TIIE)   MXN   14/06/2023   (5,919)   (0.00)   (6,540,000)   Fixed 2.130%   Floating (MXN 6 month NIBOR)   NOK   11/05/2031   (27,559)   (0.00)   (6,540,000)   Fixed 2.130%   Floating (MOK 6 month NIBOR)   NOK   11/05/2031   (27,559)   (0.01)   (16,760,000)   Fixed 2.000%   Floating (NOK 6 month NIBOR)   NOK   16/06/2031   (27,559)   (0.01)   (16,760,000)   Fixed 2.000%   Floating (PLN 3 month WIBOR)   PLN   16/06/2026   (59,689)   (0.01)   (23,330,000)   Fixed 0.250%   Floating (PLN 3 month WIBOR)   PLN   16/06/2023   (13,413)   (0.00)   (22,175,000)   Fixed 1.000%   Floating (PLN 6 month WIBOR)   PLN   16/06/2023   (13,413)   (0.00)   (23,300,000)   Fixed 1.000%   Fixed 0.500%   PLN   16/06/2023   (13,413)   (0.00)   (23,310,000)   Floating (PLN 6 month WIBOR)   Fixed 0.500%   PLN   16/06/2023   (13,413)   (0.00)   (23,310,000)   Floating (SEK 3 month STIBOR)   Fixed 0.500%   SEK   16/06/2026   (14,050)   (0.00)   (28,310,000)   Fixed 0.250%   Floating (USD 3 month LIBOR)   USD   03/03/2023   (132,688)   (0.02)   (28,310,000)   Fixed 0.250%   Floating (USD 3 month LIBOR)   USD   03/03/2023   (132,688)   (0.02)   (28,300,000)   Fixed 0.250%   Floating (USD 3 month LIBOR)   USD   16/06/2024   (36,015)   (0.01)   (20,630,000)   Fixed 1.598%   Floating (USD 3 month LIBOR)   USD   16/06/2024   (36,015)   (0.01)   (20,630,000)   Fixed 1.598%   Floating (USD 3 month LIBOR)   USD   16/06/2024   (36,015)   (0.01)   (20,630,000)   Fixed 1.598%   Floating (USD 3 month LIBOR)   USD   16/06/2031   (7,855)   (0.01)   (20,600,000)   Fixed 2.500%   Floating (USD 3 month LIBOR)   USD   16/06/2031   (7,855)   (0.00)   (20,000)   (20,000)   Fixed 2.500%   Floating (USD 3 month LIBOR)   USD   16/06/2031   (7,855)   (0.00)   (20,000)   (20,000)   Fixed 1.2500%   Floatin							, ,
28,845,000 Fixed 4,700% Floating (MXN 1 month TIIE) MXN 14,06/2023 (5,919) (0,00) 9,310,000 Floating (MXN 1 month TIIE) Fixed 5,550% MXN 10/06/2026 (12,663) (0,00) 66,540,000 Fixed 2,130% Floating (NOK 6 month NIBOR) NOK 11/05/2031 (6,890) (0,00) 89,190,000 Fixed 2,200% Floating (NOK 6 month NIBOR) NOK 11/05/2031 (6,890) (0,00) 89,190,000 Fixed 2,000% Floating (NOK 6 month NIBOR) NOK 16/06/2031 (27,559) (0,01) 16,760,000 Floating (NZD 3 month NZDBB) Fixed 1,250% NOK 16/06/2036 (59,269) (0,01) 26,330,000 Fixed 0,250% Floating (PLN 3 month WIBOR) PLN 16/06/2023 (3,480) (0,00) 22,175,000 Floating (PLN 6 month WIBOR) PLN 16/06/2025 (14,826) (0,01) 467,910,000 Floating (PLN 6 month WIBOR) PLN 16/06/2025 (14,826) (0,01) 467,910,000 Floating (SEK 3 month STIBOR) Fixed 0,50% SEK 16/06/2026 (14,050) (0,00) 82,310,000 Floating (SEK 3 month STIBOR) Fixed 0,500% SEK 16/06/2023 (14,050) (0,00) 82,310,000 Floating (SEK 3 month STIBOR) Fixed 0,500% SEK 16/06/2023 (14,050) (0,00) 13,380,000 Fixed 0,250% Floating (USD 3 month LIBOR) USD 03/03/2023 (132,688) (0,02) 19,980,000 Fixed 0,250% Floating (USD 3 month LIBOR) USD 03/03/2023 (132,688) (0,02) 13,3480,000 Fixed 1,590% Floating (USD 3 month LIBOR) USD 02/02/2011 (36,015) (0,01) 11,111,000 Floating (USD 3 month LIBOR) USD 16/06/2024 (64,595) (0,01) 11,111,000 Floating (USD 3 month LIBOR) USD 02/02/2011 (32,054) (0,01) 11,111,000 Floating (USD 3 month LIBOR) USD 16/06/2011 (17,855) (0,001) 11,111,000 Floating (USD 3 month LIBOR) USD 16/06/2011 (17,855) (0,001) 11,111,000 Floating (USD 3 month LIBOR) USD 16/06/2011 (17,855) (0,001) 11,111,000 Floating (USD 3 month LIBOR) USD 16/06/2011 (17,855) (0,001) 11,111,000 Floating (USD 3 month LIBOR) USD 16/06/2011 (17,855) (0,001) 11,111,000 Floating (USD 3 month LIBOR) USD 16/06/2011 (17,855) (0,001) 11,111,000 Floating (USD 3 month LIBOR) USD 16/06/2011 (17,855) (0,001) 11,111,000 Floating (USD 3 month LIBOR) USD 16/06/2011 (17,855) (0,001) 11,111,000 Floating (USD 3 month LIBOR) USD 16/06/2011 (17,855) (0,001) 11,111,000 Floating (U			- '			,	, ,
9,310,000   Floating (MXN 1 month TIIE)   Fixed 5.550%   MXN   1006/2026   (12,663)   (0,00)   66,540,000   Fixed 2.130%   Floating (NOK 6 month NIBOR)   NOK   11/05/2031   (27,559)   (0,01)   (6,540,000   Fixed 2.000%   Floating (NOK 6 month NIBOR)   NOK   11/05/2031   (27,559)   (0,01)   (6,760,000   Floating (NZD 3 month NZDBB)   Fixed 1.250%   NZD   16/06/2026   (59,269)   (0,01)   (6,330,000   Fixed 0.250%   Floating (PLN 3 month WIBOR)   PLN   16/02/2021   (3,480)   (0,00)   (2,175,000   Fixed 0.000%   Floating (PLN 6 month WIBOR)   PLN   16/06/2023   (13,413)   (0,00)   (1,200,000   Floating (PLN 6 month WIBOR)   Floating (PLN 6 month WIBOR)   PLN   16/06/2023   (13,413)   (0,00)   (1,200,000   Floating (SEX 3 month STIBOR)   Fixed 0.500%   SEK   16/06/2026   (14,050)   (0,000   82,310,000   Floating (SEX 3 month STIBOR)   Fixed 0.500%   SEK   16/06/2026   (14,050)   (0,000   82,310,000   Floating (SEX 3 month STIBOR)   Fixed 1.000%   SEK   16/06/2026   (14,050)   (0,000   82,310,000   Fixed 0.250%   Floating (USD 3 month LIBOR)   USD   03/03/2023   (13,2,688)   (0,02)   (131,840,000   Fixed 0.250%   Floating (USD 3 month LIBOR)   USD   16/06/2024   (36,015)   (0,01)   (131,840,000   Fixed 1.500%   Floating (USD 3 month LIBOR)   USD   11/03/2026   (84,595)   (0,01)   (131,840,000   Fixed 1.598%   Floating (USD 3 month LIBOR)   USD   11/03/2026   (84,595)   (0,01)   (11,110,000   Fixed 1.500%   Floating (USD 3 month LIBOR)   USD   16/06/2021   (32,054)   (0,01)   (11,110,000   Fixed 2.500%   Floating (USD 3 month LIBOR)   USD   16/06/2031   (32,054)   (0,01)   (1,110,000   Fixed 2.500%   Floating (USD 3 month LIBOR)   USD   16/06/2031   (3,055)   (0,000   (3,000)   Fixed 2.500%   Floating (USD 3 month LIBOR)   USD   16/06/2031   (3,055)   (0,000   (3,000)	606,150,000	Fixed 0.500%	Floating (JPY 6 month LIBOR)	JPY	16/06/2051	(52,448)	(0.01)
Floating (NOK 6 month NIBOR)   NOK   11/05/2031   (6,890   (0,00)   83,190,000   Fixed 2.000%   Floating (NOK 6 month NIBOR)   NOK   16/06/2031   (27,559)   (0,01)   (16,760,000   Floating (NZD 3 month NZDBB)   Fixed 1.250%   NZD   16/06/2026   (59,269)   (0,01)   (26,330,000   Fixed 0.250%   Floating (PLN 3 month WIBOR)   PLN   16/12/2021   (3,480   (0,00)   (2,175,000   Fixed 1.000%   Floating (PLN 6 month WIBOR)   PLN   16/12/2022   (3,480   (0,00)   (2,175,000   Fixed 1.000%   Floating (PLN 6 month WIBOR)   PLN   16/12/2022   (13,480   (0,00)   (1,000)	28,845,000	Fixed 4.700%	Floating (MXN 1 month TIIE)	MXN	14/06/2023	(5,919)	(0.00)
89,190,000   Fixed 2.000%   Floating (NOK 6 month NIBOR)   NOK   16/06/2031 (27,559) (0.01)	9,310,000	Floating (MXN 1 month TIIE)			10/06/2026	(12,663)	(0.00)
16,760,000   Floating (NZD 3 month NZDBB)   Fixed 1.250%   Floating (PLN 3 month WIBOR)   Floating (PLN 3 month WIBOR)   PLN   16/12/2021   (3,480)   (0.00)			,				, ,
26,330,000   Fixed 0.250%   Floating (PLN 3 month WIBOR)   PLN   16/12/2021   (3,480)   (0.00)			,				. ,
22,175,000   Fixed 1.000%   Floating (PLN 6 month WIBOR)   PLN   16/06/2023   (13,413)   (0.00)		,				,	, ,
5,320,000         Floating (PLN 6 month WIBOR)         Fixed 0.750%         PLN         16/12/2025         (42,826)         (0.01)           467,910,000         Floating (SEK 3 month STIBOR)         Fixed 0.500%         SEK         16/06/2026         (14,050)         (0.00)           82,310,000         Floating (SEK 3 month STIBOR)         Fixed 1.000%         SEK         16/06/2031         (38,539)         (0.01)           287,160,000         Fixed 0.257%         Floating (USD 3 month LIBOR)         USD         03/03/2023         (132,688)         (0.02)           19,980,000         Fixed 0.250%         Floating (USD 3 month LIBOR)         USD         16/06/2024         (36,015)         (0.01)           131,840,000         Fixed 1.598%         Floating (USD 3 month LIBOR)         USD         25/07/2024         (64,595)         (0.01)           13,480,000         Fixed 1.590%         Floating (USD 3 month LIBOR)         USD         11/03/2026         (88,496)         (0.01)           11,110,000         Floating (USD 3 month LIBOR)         USD         16/06/2031         (32,054)         (0.01)           11,110,000         Floating (USD 3 month LIBOR)         USD         16/06/2031         (9,102)         (0.00)           38,240,000         Fixed 2.503%         Floating (USD 3 month L							
467,910,000   Floating (SEK 3 month STIBOR)   Fixed 0.500%   SEK   16/06/2026   (14,050)   (0.00)     82,310,000   Floating (SEK 3 month STIBOR)   Fixed 1.000%   SEK   16/06/2031   (38,539)   (0.01)     287,160,000   Fixed 0.275%   Floating (USD 3 month LIBOR)   USD   03/03/2023   (132,688)   (0.02)     19,980,000   Fixed 0.250%   Floating (USD 3 month LIBOR)   USD   16/06/2024   (36,015)   (0.01)     131,840,000   Floating (USD 1 month LIBOR)   Floating (USD 3 month LIBOR)   USD   25/07/2024   (64,595)   (0.01)     20,630,000   Fixed 1.598%   Floating (USD 3 month LIBOR)   USD   11/03/2026   (88,496)   (0.01)     13,480,000   Fixed 1.500%   Floating (USD 3 month LIBOR)   USD   02/02/2031   (32,054)   (0.01)     11,110,000   Floating (USD 3 month LIBOR)   Fixed 0.750%   USD   16/06/2031   (9,102)   (0.00)     3,010,000   Fixed 2.500%   Floating (USD 3 month LIBOR)   USD   17/09/2031   (7,855)   (0.00)     38,240,000   Fixed 2.503%   Floating (USD 3 month LIBOR)   USD   25/02/2036   (13,883)   (0.00)     23,310,000   Fixed 2.431%   Floating (USD 3 month LIBOR)   USD   25/02/2036   (13,883)   (0.00)     23,310,000   Fixed 2.503%   Floating (USD 3 month LIBOR)   USD   16/06/2051   (11,142)   (0.00)     1,060,000   Floating (USD 3 month LIBOR)   Fixed 1.250%   USD   16/06/2051   (11,142)   (0.00)     1,060,000   Floating (USD 3 month LIBOR)   Fixed 1.250%   USD   16/06/2051   (399)   (0.00)     UNREALISED LOSS ON INTEREST RATE SWAPS   EUR   20/06/2026   (35,162)   (0.01)     370,000   Fixed 1.000%   Floating (China Government   USD   20/06/2021   (256)   (0.00)     90,000   Fixed 1.000%   Floating (China Government   USD   20/06/2021   (62)   (0.00)						,	
82,310,000   Floating (SEK 3 month STIBOR)   Fixed 1.000%   SEK   16/06/2031   (38,539)   (0.01)						,	. ,
287,160,000   Fixed 0.275%   Floating (USD 3 month LIBOR)   USD   03/03/2023   (132,688)   (0.02)     19,980,000   Fixed 0.250%   Floating (USD 3 month LIBOR)   USD   16/06/2024   (36,015)   (0.01)     131,840,000   Fixed 1.598%   Floating (USD 3 month LIBOR)   USD   25/07/2024   (64,595)   (0.01)     13,480,000   Fixed 1.598%   Floating (USD 3 month LIBOR)   USD   11/03/2026   (88,496)   (0.01)     13,480,000   Fixed 1.500%   Floating (USD 3 month LIBOR)   USD   02/02/2031   (32,054)   (0.01)     13,480,000   Fixed 1.500%   Floating (USD 3 month LIBOR)   USD   02/02/2031   (32,054)   (0.01)     11,110,000   Floating (USD 3 month LIBOR)   Fixed 0.750%   USD   16/06/2031   (9,102)   (0.00)     3,010,000   Fixed 2.500%   Floating (USD 3 month LIBOR)   USD   17/09/2031   (7,855)   (0.00)     38,240,000   Fixed 2.500%   Floating (USD 3 month LIBOR)   USD   25/02/2036   (13,883)   (0.00)     23,310,000   Fixed 2.503%   Floating (USD 3 month LIBOR)   USD   25/02/2036   (13,883)   (0.00)     23,310,000   Fixed 1.250%   Floating (USD 3 month LIBOR)   USD   10/03/2036   (158,042)   (0.03)     7,900,000   Fixed 1.250%   Floating (USD 3 month LIBOR)   USD   16/06/2051   (11,142)   (0.00)     1,060,000   Floating (USD 3 month LIBOR)   Fixed 1.250%   USD   16/06/2051   (399)   (0.00)     UNREALISED LOSS ON INTEREST RATE SWAPS   (5,158,983)   (0.82)     URREALISED LOSS ON INTEREST RATE SWAPS   USD   20/06/2026   (35,162)   (0.01)     370,000   Fixed 1.000%   Floating (China Government   USD   20/06/2021   (256)   (0.00)     10,000   Fixed 1.000%   Floating (China Government   USD   20/06/2021   (256)   (0.00)							
19,980,000   Fixed 0.250%   Floating (USD 3 month LIBOR)   USD   16/06/2024   (36,015)   (0.01)     131,840,000   Floating (USD 1 month LIBOR)   Floating (USD 3 month LIBOR)   USD   25/07/2024   (64,595)   (0.01)     20,630,000   Fixed 1.598%   Floating (USD 3 month LIBOR)   USD   11/03/2026   (88,496)   (0.01)     13,480,000   Fixed 1.500%   Floating (USD 3 month LIBOR)   USD   02/02/2031   (32,054)   (0.01)     13,480,000   Fixed 1.500%   Floating (USD 3 month LIBOR)   USD   02/02/2031   (32,054)   (0.01)     11,110,000   Floating (USD 3 month LIBOR)   USD   16/06/2031   (9,102)   (0.00)     3,010,000   Fixed 2.500%   Floating (USD 3 month LIBOR)   USD   17/09/2031   (7,855)   (0.00)     38,240,000   Fixed 2.503%   Floating (USD 3 month LIBOR)   USD   25/02/2036   (13,883)   (0.00)     23,310,000   Fixed 2.503%   Floating (USD 3 month LIBOR)   USD   10/03/2036   (158,042)   (0.03)     7,900,000   Fixed 2.503%   Floating (USD 3 month LIBOR)   USD   16/06/2051   (11,142)   (0.00)     1,060,000   Floating (USD 3 month LIBOR)   Fixed 1.250%   USD   16/06/2051   (399)   (0.00)     UNREALISED LOSS ON INTEREST RATE SWAPS   EUR   20/06/2026   (35,162)   (0.01)     Series 35 Version 1)   Series 35 Version 1)   USD   20/06/2021   (256)   (0.00)     370,000   Fixed 1.000%   Floating (China Government   USD   20/06/2021   (62)   (0.00)		,					
20,630,000   Fixed 1.598%   Floating (USD 3 month LIBOR)   USD   11/03/2026   (88,496)   (0.01)     13,480,000   Fixed 1.500%   Floating (USD 3 month LIBOR)   USD   02/02/2031   (32,054)   (0.01)     11,110,000   Floating (USD 3 month LIBOR)   Fixed 0.750%   USD   16/06/2031   (9,102)   (0.00)     3,010,000   Fixed 2.500%   Floating (USD 3 month LIBOR)   USD   17/09/2031   (7,855)   (0.00)     38,240,000   Fixed 2.431%   Floating (USD 3 month LIBOR)   USD   25/02/2036   (13,883)   (0.00)     23,310,000   Fixed 2.503%   Floating (USD 3 month LIBOR)   USD   10/03/2036   (158,042)   (0.03)     7,900,000   Fixed 1.250%   Floating (USD 3 month LIBOR)   USD   16/06/2051   (11,142)   (0.00)     1,060,000   Floating (USD 3 month LIBOR)   Fixed 1.250%   USD   16/06/2051   (399)   (0.00)     UNREALISED LOSS ON INTEREST RATE SWAPS   USD   16/06/2051   (399)   (0.00)     UNREALISED LOSS ON Fixed 1.000%   Floating (iTraxx Europe   EUR   20/06/2026   (35,162)   (0.01)     Series 35 Version 1)   USD   20/06/2021   (256)   (0.00)     10,000   Fixed 1.000%   Floating (China Government   USD   20/06/2021   (62)   (0.00)	19,980,000	Fixed 0.250%	Floating (USD 3 month LIBOR)	USD	16/06/2024		
13,480,000   Fixed 1.500%   Floating (USD 3 month LIBOR)   USD   02/02/2031   (32,054)   (0.01)	131,840,000	Floating (USD 1 month LIBOR)	Floating (USD 3 month LIBOR)	USD	25/07/2024		
11,110,000   Floating (USD 3 month LIBOR)   Fixed 0.750%   USD   16/06/2031   (9,102)   (0.00)	20,630,000	Fixed 1.598%	Floating (USD 3 month LIBOR)	USD	11/03/2026	(88,496)	(0.01)
3,010,000   Fixed 2.500%   Floating (USD 3 month LIBOR)   USD   17/09/2031   (7,855)   (0.00)			- '			,	
38,240,000         Fixed 2.431%         Floating (USD 3 month LIBOR)         USD         25/02/2036         (13,883)         (0.00)           23,310,000         Fixed 2.503%         Floating (USD 3 month LIBOR)         USD         10/03/2036         (158,042)         (0.03)           7,900,000         Fixed 1.250%         Floating (USD 3 month LIBOR)         USD         16/06/2051         (11,142)         (0.00)           UNREALISED LOSS ON INTEREST RATE SWAPS         (5,158,983)         (0.82)           Credit Default Swaps           9,625,000         Fixed 1.000%         Floating (Traxx Europe Series 35 Version 1)         EUR         20/06/2026         (35,162)         (0.01)           370,000         Fixed 1.000%         Floating (China Government International Bond)         USD         20/06/2021         (256)         (0.00)           90,000         Fixed 1.000%         Floating (China Government         USD         20/06/2021         (62)         (0.00)		,					
23,310,000   Fixed 2.503%   Floating (USD 3 month LIBOR)   USD   10/03/2036   (158,042)   (0.03)			- '				, ,
7,900,000 Fixed 1.250% Floating (USD 3 month LIBOR) Floating (USD 3 month LIBOR) Fixed 1.250% USD 16/06/2051 (399) (0.00)  UNREALISED LOSS ON INTEREST RATE SWAPS (5,158,983) (0.82)  Credit Default Swaps  9,625,000 Fixed 1.000% Floating (iTraxx Europe Series 35 Version 1) USD 20/06/2021 (256) (0.00)  1370,000 Fixed 1.000% Floating (China Government USD 20/06/2021 (62) (0.00)  90,000 Fixed 1.000% Floating (China Government USD 20/06/2021 (62) (0.00)			- '			,	, ,
1,060,000   Floating (USD 3 month LIBOR)   Fixed 1.250%   USD   16/06/2051   (399)   (0.00)			- '			, ,	
UNREALISED LOSS ON INTEREST RATE SWAPS						,	, ,
Credit Default Swaps   9,625,000   Fixed 1.000%   Floating (iTraxx Europe Series 35 Version 1)   Series 35 Version 1)   Series 35 Version 1)   USD 20/06/2021 (256) (0.00)   Constitution   Constitutio			1100 1.20070		10/00/2001	. ,	
9,625,000 Fixed 1.000% Floating (iTraxx Europe EUR 20/06/2026 (35,162) (0.01) Series 35 Version 1)  370,000 Fixed 1.000% Floating (China Government USD 20/06/2021 (256) (0.00) International Bond) 90,000 Fixed 1.000% Floating (China Government USD 20/06/2021 (62) (0.00)	UNREALISED LOS					(5,158,983)	(0.82)
370,000 Fixed 1.000% Floating (China Government USD 20/06/2021 (256) (0.00) International Bond) 90,000 Fixed 1.000% Floating (China Government USD 20/06/2021 (62) (0.00)	9,625,000			EUR	20/06/2026	(35,162)	(0.01)
90,000 Fixed 1.000% Floating (China Government USD 20/06/2021 (62) (0.00)	370,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(256)	(0.00)
	90,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(62)	(0.00)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% o Shareholders Equity
	Credit Default Swaps – (Continued)					
270,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(187)	(0.00)
390,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(279)	(0.00)
270,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(187)	(0.00)
280,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(196)	(0.00)
410,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(285)	(0.00
400,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(254)	(0.00)
400,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(253)	(0.00)
		International Bond)			, ,	
10,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(6)	(0.00)
40,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(25)	(0.00)
220,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(136)	(0.00)
140,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(86)	(0.00)
430,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(256)	(0.00)
220,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(129)	(0.00)
10,000	Floating (Colombia Government	International Bond) Fixed 1.000%	USD	20/06/2024	(20)	(0.00)
	International Bond)					
UNREALISED LOS	SS ON CREDIT DEFAULT SWAPS				(37,779)	(0.01)
8,480,000	Inflation Swaps Floating (GBP 12 month LIBOR)	Fixed 3.246%	GBP	15/12/2025	(287,661)	(0.04)
UNREALISED LOS	SS ON INFLATION SWAPS				(287,661)	(0.04)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(5,484,423)	(0.87)
MARKET VALUE C					666,076,597	105.76
OTHER ASSETS A	·				(36,256,636)	(5.76)
SHAREHOLDERS'	EQUITY				629,819,961	100.00
TOTAL INVESTME	ENTS				Market Value USD	% of Shareholders Equity
	uding derivatives (cost USD 665,500,182)				668,190,202	106.09
Unrealised gain on futu Unrealised loss on futu					136,875 (163,265)	0.02 (0.02
	ward currency contracts				5,659,908	0.90
-	ward currency contracts				(4,014,047)	(0.64
	ward currency contracts held for hedging purposes	s			313,578	0.05
	ward currency contracts held for hedging purposes	S			(2,317,857)	(0.37
•	ased options (cost USD 1,887,370)				1,523,924	0.24
	n options (cost USD (4,364,975))				(3,384,991)	(0.53
Unrealised gain on swa					5,616,693	0.89
Unrealised loss on swa	ap contracts				(5,484,423)	(0.87
Other Assets and Liabi	ilities				(36,256,636)	(5.76

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

The counterparties for forward currency contracts were Australia & New Zealand Banking Group Ltd., Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natwest Markets Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and UBS AG.

The counterparties for swap contracts were Bank of America N.A., Barclays Capital, Inc., Citibank N.A., Citigroup Global Markets, Inc., Credit Suisse, Deutsche Bank AG, JP Morgan Chase Bank N.A., JP Morgan Securities, Inc. and Morgan Stanley & Co. International Plc.

The maximum individual counterparty exposure as at 31 May 2021 is 0.79% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (d) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (e) A related party to Goldman Sachs Funds.
- $^{(f)}$  The yield for this fund as at 31 May 2021 was 0.011%.
- (9) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transfer	rable se	curities admitted to an official exchange listing					
Bonds -							
Austria	200,000	Erste Group Bank AG <sup>(c)</sup>	EUR	6.500%	Perp.	273,556	0.22
British Vi					· ·		
:	200,000	Huarong Finance 2019 Co., Ltd.	USD	3.375%	24/02/2030	134,000	0.11
Egypt	200 000	Farint Covernment International Rand	USD	5.875%	16/02/2031	197,188	0.16
Germany		Egypt Government International Bond	030	5.675%	10/02/2031	197,100	0.10
		Commerzbank AG <sup>(c)</sup>	EUR	6.125%	Perp.	266,120	0.22
:	200,000	Deutsche Bank AG <sup>(c)</sup>	EUR	4.625%	Perp.	249,529	0.20
						515,649	0.42
Indonesia		Industria Communication allowed	1100	2.2500/	40/00/0074	400.050	0.40
	-	Indonesia Government International Bond	USD	3.350%	12/03/2071	198,250	0.16
Isle Of Ma		Sasol Financing International Ltd.	USD	4.500%	14/11/2022	205,250	0.17
Italy		·					
	100,000	Nexi SpA	EUR	2.125%	30/04/2029	120,685	0.10
Japan	000 075	James Commenced OPIL intend Period Contra 04	IDV	0.4000/	40/00/0000	0.507.445	0.07
		Japan Government CPI Linked Bond—Series 24 Japan Treasury Discount Bill—Series 986	JPY JPY	0.100% (0.176%)	10/03/2029 19/07/2021	8,537,445 2,399,557	6.87 1.93
						10,937,002	8.80
Jersey							
-	200,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	198,500	0.16
Mexico							
		Mexico City Airport Trust Mexico Government International Bond	USD USD	5.500% 2.659%	31/10/2046 24/05/2031	198,818 194,212	0.16 0.15
		Mexico Government International Bond	USD	3.771%	24/05/2061	183,128	0.15
						576,158	0.46
	nds						
		ABN AMRO Bank NV <sup>(c)</sup>	EUR	4.375%	Perp.	261,259	0.21
	100,000	Telefonica Europe BV <sup>(c)</sup>	EUR .	2.376%	Perp.	117,416	0.09
						378,675	0.30
Qatar	200,000	Qatar Government International Bond	USD	4.625%	02/06/2046	244,617	0.20
Romania							
		Romanian Government International Bond	EUR	2.000%	14/04/2033	241,485	0.19
	170,000	Romanian Government International Bond	USD	4.000%	14/02/2051	174,348	0.14
						415,833	0.33
Spain	200 000	Banco Santander S.A. <sup>(c)</sup>	EUR	4.375%	Perp.	251,826	0.20
		CaixaBank S.A. <sup>(c)</sup>	EUR	5.875%	Perp.	279,502	0.23
			•			531,328	0.43
Supranat	ionals						
	200,000	African Export-Import Bank	USD	3.798%	17/05/2031	202,776	0.16
Turkey		T	1100	5.7500/	11/05/00 17	107.700	0.40
	200,000	Turkey Government International Bond	USD	5.750%	11/05/2047	167,700	0.13
Ukraine	170,000	Ukraine Government International Bond	USD	7.750%	01/09/2026	189,936	0.15
United A	rab Emira	ates				·	
		Abu Dhabi Government International Bond	USD	3.875%	16/04/2050	225,317	0.18
United St		Abd and Com		2	451041000	100 == :	
,		Air Lease Corp.  American International Group, Inc.	USD USD	2.875% 3.900%	15/01/2026 01/04/2026	130,824 55,823	0.11 0.04
		Apache Corp.	USD	4.625%	15/11/2025	47,813	0.04
	95,000	B&G Foods, Inc.	USD	5.250%	01/04/2025	97,514	0.08
		B&G Foods, Inc.	USD	5.250%	15/09/2027	36,488	0.03
	1/5,000	Boeing Co.	USD	5.150%	01/05/2030	205,252	0.17

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% o Shareholders Equity
Bonds – (Contir	nued)					
United States – (C	ontinued)					
	Chemours Co.	USD	7.000%	15/05/2025	41,200	0.0
	Chemours Co.	USD	5.375%	15/05/2027	177,530	0.1
250,000	Citigroup Global Markets Holdings, Inc. (c) Dana, Inc.	USD USD	3.937% 5.375%	20/09/2023 15/11/2027	250,950 31,875	0.20
	Encompass Health Corp.	USD	4.500%	01/02/2028	51,750	0.04
	Ford Motor Co.	USD	8.500%	21/04/2023	98,285	0.0
	Ford Motor Co.	USD	9.000%	22/04/2025	104,992	0.0
	Ford Motor Credit Co., LLC	USD	3.813%	12/10/2021	202,013	0.1
75,000	Genesis Energy LP Via Genesis Energy Finance Corp.	USD	7.750%	01/02/2028	75,375	0.0
216,000	Global Partners LP Via GLP Finance Corp.	USD	7.000%	01/08/2027	230,040	0.1
	Hewlett Packard Enterprise Co.	USD	4.450%	02/10/2023	238,962	0.1
	Lumen Technologies, Inc.—Series T	USD	5.800%	15/03/2022	62,025	0.0
	Occidental Petroleum Corp.	USD	8.000%	15/07/2025	237,350	0.1
	Occidental Petroleum Corp.	USD	6.625%	01/09/2030	97,325	0.0
	Penske Automotive Group, Inc.	USD	3.500%	01/09/2025	72,275	0.0
	T-Mobile USA, Inc.	USD	3.500%	15/04/2025	190,099	0.1
	TransDigm, Inc.	USD USD	5.500%	15/11/2027	171,187	0.14
	United Rentals North America, Inc. United States Treasury Bond	USD	3.875% 0.750%	15/02/2031 31/03/2026	281,400 24,305,290	0.23 19.56
	United States Treasury Bond United States Treasury Note/Bond	USD	0.750%	31/05/2026	13,343,303	10.74
	United States Treasury Note/Bond	USD	1.125%	29/02/2028	12,351,108	9.9
	United States Treasury Note/Bond	USD	1.244%	31/05/2028	13,296,482	10.70
	United States Treasury Note/Bond	USD	4.250%	15/05/2039	3,414,200	2.7
_,,	,				69,898,730	56.26
TOTAL BONDS	226)					
(cost USD 85,616	,330)				85,611,150	68.9
						% o Shareholders
	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution	Class) <sup>(d)(e)</sup>			Market Value USD 11,871,585	Equit
Mutual Funds – Ireland	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS	Class) <sup>(d)(e)</sup>			USD	<b>Equit</b> 9.50
Mutual Funds – Ireland 11,871,585 TOTAL MUTUAL (cost USD 11,871	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L	,			USD 11,871,585	9.56 9.56
Mutual Funds – Ireland 11,871,585 TOTAL MUTUAL (cost USD 11,871	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L	,	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	11,871,585 11,871,585	9.56 9.56
Mutual Funds – Ireland 11,871,585 TOTAL MUTUAL (cost USD 11,871 TOTAL TRANSFE (cost USD 97,487	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description	ISTING	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	11,871,585 11,871,585 97,482,735 Market Value	9.56 9.51 78.41 % o Shareholders
Mutual Funds – Ireland 11,871,585 TOTAL MUTUAL (cost USD 11,871 TOTAL TRANSFE (cost USD 97,487 Holdings Transferable se Bonds – 15.00%	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS, 585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L., 921)  Security Description  curities dealt in another regulated market	ISTING	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	11,871,585 11,871,585 97,482,735 Market Value	9.5 9.5 78.4 % c
Mutual Funds – Ireland 11,871,585 TOTAL MUTUAL (cost USD 11,871 TOTAL TRANSFE (cost USD 97,487 Holdings Transferable se Bonds – 15.00% Canada	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  curities dealt in another regulated market	Currency			11,871,585 11,871,585 97,482,735 Market Value USD	9.50 9.50 78.40 % o Shareholders Equit
Mutual Funds – Ireland 11,871,585 TOTAL MUTUAL (cost USD 11,871 TOTAL TRANSFE (cost USD 97,487 Holdings Transferable se Bonds – 15.00% Canada 22,000	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A <sup>(f)</sup>	Currency	7.000%	15/03/2024	11,871,585 11,871,585 97,482,735 Market Value USD	9.56 9.50 78.41 % o Shareholders Equity
Mutual Funds – Ireland 11,871,585 TOTAL MUTUAL (cost USD 11,871 TOTAL TRANSFE (cost USD 97,487 Holdings Transferable se Bonds – 15.00% Canada 22,000 100,000	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A <sup>(f)</sup> Bausch Health Cos., Inc. 144A <sup>(f)</sup> Bausch Health Cos., Inc. 144A <sup>(f)</sup>	Currency USD USD	7.000% 5.250%	15/03/2024 30/01/2030	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375	9.51 9.51 78.41 % o  Shareholders  Equity
Mutual Funds – Ireland	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS, 585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L., 921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A <sup>(f)</sup> Bausch Health Cos., Inc. 144A <sup>(f)</sup> GFL Environmental, Inc. 144A <sup>(f)</sup>	Currency  USD USD USD	7.000% 5.250% 8.500%	15/03/2024 30/01/2030 01/05/2027	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375 289,080	9.50 9.51 78.40 % o Shareholders Equity
Mutual Funds – Ireland	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A <sup>(f)</sup> Bausch Health Cos., Inc. 144A <sup>(f)</sup> Bausch Health Cos., Inc. 144A <sup>(f)</sup>	Currency USD USD	7.000% 5.250%	15/03/2024 30/01/2030	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375 289,080 240,282	9.56 9.50 78.44 % o Shareholders Equity 0.00 0.02 0.11
Mutual Funds – Ireland	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS, 585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L., 921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A <sup>(f)</sup> Bausch Health Cos., Inc. 144A <sup>(f)</sup> GFL Environmental, Inc. 144A <sup>(f)</sup>	Currency  USD USD USD	7.000% 5.250% 8.500%	15/03/2024 30/01/2030 01/05/2027	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375 289,080	9.5i 9.5i 78.4i % o  Shareholders  Equity 0.00 0.0i 0.2: 0.1!
Mutual Funds – Ireland	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A <sup>(f)</sup> Bausch Health Cos., Inc. 144A <sup>(f)</sup> GFL Environmental, Inc. 144A <sup>(f)</sup> MEG Energy Corp. 144A <sup>(f)</sup>	Currency  USD USD USD USD USD	7.000% 5.250% 8.500% 7.125%	15/03/2024 30/01/2030 01/05/2027 01/02/2027	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375 289,080 240,282 644,150	9.5i 9.5i 78.4i % o Shareholders Equity 0.00 0.0i 0.2: 0.11
Mutual Funds – Ireland	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS, 585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L. 921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A(f) Bausch Health Cos., Inc. 144A(f) GFL Environmental, Inc. 144A(f) MEG Energy Corp. 144A(f)  Avolon Holdings Funding Ltd. 144A(f)	Currency  USD USD USD USD USD	7.000% 5.250% 8.500% 7.125%	15/03/2024 30/01/2030 01/05/2027 01/02/2027	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375 289,080 240,282 644,150 97,476	9.50 9.50 78.40 % o Shareholders Equity 0.00 0.00 0.20 0.11
Mutual Funds – Ireland	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  RABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A(f) Bausch Health Cos., Inc. 144A(f) GFL Environmental, Inc. 144A(f) MEG Energy Corp. 144A(f)  Avolon Holdings Funding Ltd. 144A(f) Global Aircraft Leasing Co., Ltd. 144A(f)	USD USD USD USD USD USD USD USD	7.000% 5.250% 8.500% 7.125% 3.250% 6.500%	15/03/2024 30/01/2030 01/05/2027 01/02/2027 15/02/2027	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375 289,080 240,282 644,150 97,476 112,496	9.50 9.50 78.40 % o Shareholders Equit: 0.00 0.00 0.20 0.11
Mutual Funds – Ireland	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS, 585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L. 921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A(f) Bausch Health Cos., Inc. 144A(f) GFL Environmental, Inc. 144A(f) MEG Energy Corp. 144A(f)  Avolon Holdings Funding Ltd. 144A(f)	Currency  USD USD USD USD USD	7.000% 5.250% 8.500% 7.125%	15/03/2024 30/01/2030 01/05/2027 01/02/2027	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375 289,080 240,282 644,150 97,476	9.50 9.50 78.44 % o Shareholders Equity 0.00 0.00 0.22 0.11 0.55
Mutual Funds – Ireland	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A <sup>(f)</sup> Bausch Health Cos., Inc. 144A <sup>(f)</sup> GFL Environmental, Inc. 144A <sup>(f)</sup> MEG Energy Corp. 144A <sup>(f)</sup> Avolon Holdings Funding Ltd. 144A <sup>(f)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(f)</sup> iQIYI, Inc.	USD USD USD USD USD USD USD USD USD USD	7.000% 5.250% 8.500% 7.125% 3.250% 6.500% 3.750%	15/03/2024 30/01/2030 01/05/2027 01/02/2027 15/02/2027 15/09/2024 01/12/2023	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375 289,080 240,282 644,150 97,476 112,496 30,019	9.5  9.5  78.4  % c Shareholders Equit  0.0. 0.0. 0.2 0.1: 0.5  0.00 0.0 0.00 0.01
Mutual Funds – Ireland	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A(f) Bausch Health Cos., Inc. 144A(f) GFL Environmental, Inc. 144A(f) MEG Energy Corp. 144A(f)  Avolon Holdings Funding Ltd. 144A(f) Global Aircraft Leasing Co., Ltd. 144A(f) iQIYI, Inc. Seagate HDD Cayman	USD USD USD USD USD USD USD	7.000% 5.250% 8.500% 7.125% 3.250% 6.500% 3.750% 3.125%	15/03/2024 30/01/2030 01/05/2027 01/02/2027 15/02/2027 15/09/2024 01/12/2023 15/07/2029	11,871,585 11,871,585 97,482,735  Market Value USD  22,413 92,375 289,080 240,282 644,150 97,476 112,496 30,019 197,426 437,417	9.5  9.5  78.4  % c Shareholders Equit  0.0. 0.2 0.1: 0.5  0.0 0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.
Mutual Funds – Ireland	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A <sup>(f)</sup> Bausch Health Cos., Inc. 144A <sup>(f)</sup> GFL Environmental, Inc. 144A <sup>(f)</sup> MEG Energy Corp. 144A <sup>(f)</sup> Avolon Holdings Funding Ltd. 144A <sup>(f)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(f)</sup> iQIYI, Inc. Seagate HDD Cayman  Altice Financing S.A. 144A <sup>(f)</sup>	USD USD USD USD USD USD USD USD USD USD	7.000% 5.250% 8.500% 7.125% 3.250% 6.500% 3.750% 3.125%	15/03/2024 30/01/2030 01/05/2027 01/02/2027 15/02/2027 15/09/2024 01/12/2023 15/07/2029	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375 289,080 240,282 644,150 97,476 112,496 30,019 197,426 437,417	9.50 9.50 78.40 % o Shareholders Equit 0.00 0.02 0.11 0.55
Mutual Funds – Ireland	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A <sup>(f)</sup> Bausch Health Cos., Inc. 144A <sup>(f)</sup> GFL Environmental, Inc. 144A <sup>(f)</sup> MEG Energy Corp. 144A <sup>(f)</sup> Avolon Holdings Funding Ltd. 144A <sup>(f)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(f)</sup> iQIYI, Inc. Seagate HDD Cayman  Altice Financing S.A. 144A <sup>(f)</sup> Camelot Finance S.A. 144A <sup>(f)</sup>	USD USD USD USD USD USD USD USD USD USD	7.000% 5.250% 8.500% 7.125% 3.250% 6.500% 3.750% 3.125%	15/03/2024 30/01/2030 01/05/2027 01/02/2027 15/09/2024 01/12/2023 15/07/2029	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375 289,080 240,282 644,150 97,476 112,496 30,019 197,426 437,417 199,000 411,787	9.56 9.50 78.4 % o Shareholders Equity 0.00 0.01 0.05 0.00 0.01 0.05 0.01 0.03
Mutual Funds – Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  Curities dealt in another regulated market  Bausch Health Cos., Inc. 144A(f) Bausch Health Cos., Inc. 144A(f) GFL Environmental, Inc. 144A(f) MEG Energy Corp. 144A(f)  Avolon Holdings Funding Ltd. 144A(f) Global Aircraft Leasing Co., Ltd. 144A(f) iQIYI, Inc. Seagate HDD Cayman  Altice Financing S.A. 144A(f) Camelot Finance S.A. 144A(f) Intelsat Jackson Holdings S.A. 144A(f)	USD USD USD USD USD USD USD USD USD USD	7.000% 5.250% 8.500% 7.125% 3.250% 6.500% 3.750% 3.125%	15/03/2024 30/01/2030 01/05/2027 01/02/2027 15/02/2027 15/09/2024 01/12/2023 15/07/2029	11,871,585  11,871,585  97,482,735  Market Value USD  22,413 92,375 289,080 240,282  644,150  97,476 112,496 30,019 197,426 437,417  199,000 411,787 181,344	9.56 9.50 78.41 % o Shareholders Equity 0.00 0.01 0.05 0.00 0.00 0.01 0.03 0.11 0.33 0.14
Mutual Funds – Ireland	9.56%  Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  curities dealt in another regulated market  Bausch Health Cos., Inc. 144A <sup>(f)</sup> Bausch Health Cos., Inc. 144A <sup>(f)</sup> GFL Environmental, Inc. 144A <sup>(f)</sup> MEG Energy Corp. 144A <sup>(f)</sup> Avolon Holdings Funding Ltd. 144A <sup>(f)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(f)</sup> iQIYI, Inc. Seagate HDD Cayman  Altice Financing S.A. 144A <sup>(f)</sup> Camelot Finance S.A. 144A <sup>(f)</sup>	USD USD USD USD USD USD USD USD USD USD	7.000% 5.250% 8.500% 7.125% 3.250% 6.500% 3.750% 3.125%	15/03/2024 30/01/2030 01/05/2027 01/02/2027 15/09/2024 01/12/2023 15/07/2029	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375 289,080 240,282 644,150 97,476 112,496 30,019 197,426 437,417 199,000 411,787	9.56 9.50 78.41 % o Shareholders Equity 0.00 0.01 0.05 0.00 0.00 0.01 0.03 0.11 0.33 0.14
Mutual Funds – Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  Curities dealt in another regulated market  Bausch Health Cos., Inc. 144A(f) Bausch Health Cos., Inc. 144A(f) GFL Environmental, Inc. 144A(f) MEG Energy Corp. 144A(f)  Avolon Holdings Funding Ltd. 144A(f) Global Aircraft Leasing Co., Ltd. 144A(f) iQIYI, Inc. Seagate HDD Cayman  Altice Financing S.A. 144A(f) Camelot Finance S.A. 144A(f) Intelsat Jackson Holdings S.A. 144A(f)	USD USD USD USD USD USD USD USD USD USD	7.000% 5.250% 8.500% 7.125% 3.250% 6.500% 3.750% 3.125%	15/03/2024 30/01/2030 01/05/2027 01/02/2027 15/02/2027 15/09/2024 01/12/2023 15/07/2029	11,871,585  11,871,585  97,482,735  Market Value USD  22,413 92,375 289,080 240,282  644,150  97,476 112,496 30,019 197,426 437,417  199,000 411,787 181,344	9.56 9.50 78.40 % o Shareholders Equity 0.00 0.00 0.00
Mutual Funds – Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  Curities dealt in another regulated market  Bausch Health Cos., Inc. 144A <sup>(f)</sup> Bausch Health Cos., Inc. 144A <sup>(f)</sup> GFL Environmental, Inc. 144A <sup>(f)</sup> MEG Energy Corp. 144A <sup>(f)</sup> MEG Energy Corp. 144A <sup>(f)</sup> Avolon Holdings Funding Ltd. 144A <sup>(f)</sup> Global Aircraft Leasing Co., Ltd. 144A <sup>(f)</sup> iQIYI, Inc. Seagate HDD Cayman  Altice Financing S.A. 144A <sup>(f)</sup> Camelot Finance S.A. 144A <sup>(f)</sup> Intelsat Jackson Holdings S.A. 144A <sup>(f)</sup> Nielsen Co. Luxembourg SARL 144A <sup>(f)</sup>	USD USD USD USD USD USD USD USD USD USD	7.000% 5.250% 8.500% 7.125% 3.250% 6.500% 3.750% 3.125% 5.000% 4.500% 8.000% 5.000%	15/03/2024 30/01/2030 01/05/2027 01/02/2027 15/09/2024 01/12/2023 15/07/2029 15/01/2028 01/11/2026 15/02/2024 01/02/2025	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375 289,080 240,282 644,150 97,476 112,496 30,019 197,426 437,417 199,000 411,787 181,344 35,902 828,033	9.5  9.5  78.4  % c Shareholders Equit  0.0 0.0 0.0 0.1 0.5  0.0 0.0 0.1 0.3 0.1 0.3 0.1 0.6
Mutual Funds – Ireland	Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution FUNDS ,585)  ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE L ,921)  Security Description  Curities dealt in another regulated market  Bausch Health Cos., Inc. 144A(f) Bausch Health Cos., Inc. 144A(f) GFL Environmental, Inc. 144A(f) MEG Energy Corp. 144A(f)  Avolon Holdings Funding Ltd. 144A(f) Global Aircraft Leasing Co., Ltd. 144A(f) iQIYI, Inc. Seagate HDD Cayman  Altice Financing S.A. 144A(f) Camelot Finance S.A. 144A(f) Intelsat Jackson Holdings S.A. 144A(f)	USD USD USD USD USD USD USD USD USD USD	7.000% 5.250% 8.500% 7.125% 3.250% 6.500% 3.750% 3.125%	15/03/2024 30/01/2030 01/05/2027 01/02/2027 15/02/2027 15/09/2024 01/12/2023 15/07/2029	11,871,585 11,871,585 97,482,735 Market Value USD  22,413 92,375 289,080 240,282 644,150 97,476 112,496 30,019 197,426 437,417 199,000 411,787 181,344 35,902	9.5 9.5 78.4 % 6 Shareholders Equit  0.0 0.0 0.1 0.5 0.0 0.0 0.1 0.3 0.1 0.3

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Conti	nued)					
Supranationals -	(Continued)					
46,866	Digicel International Finance Ltd. Via Digicel InternationalHoldings Ltd.	LIOD	0.7500/	05/05/0004	40.704	0.04
25 185	144A <sup>(t)</sup> Digicel International Finance Ltd. Via Digicel InternationalHoldings Ltd.	USD	8.750%	25/05/2024	48,784	0.04
23,103	144A <sup>(f)</sup>	USD	13.000%	31/12/2025	25,599	0.02
18,669	Digicel International Finance Ltd. Via Digicel InternationalHoldings Ltd.					
	144A <sup>(f)</sup>	USD	8.000%	31/12/2026	18,430	0.02
169,000	Titan Acquisition Ltd. Via Titan Co-Borrower LLC 144A <sup>(f)</sup>	USD	7.750%	15/04/2026	175,560	0.14
					857,278	0.69
United States						
	Acrisure LLC Via Acrisure Finance, Inc. 144A <sup>(f)</sup>	USD	7.000%	15/11/2025	122,914	0.10
130,000	Albertsons Cos., Inc. Via Safeway, Inc. Via New Albertsons LP Via	LIOD	7.5000/	45/00/0000	440.400	0.40
55,000	Albertsons LLC 144A <sup>(t)</sup> Albertsons Cos., Inc. Via Safeway, Inc. Via New Albertsons LP Via	USD	7.500%	15/03/2026	143,162	0.12
00,000	Albertsons LLC 144A <sup>(f)</sup>	USD	4.875%	15/02/2030	57,406	0.05
60,000	Albertsons Cos., Inc. Via Safeway, Inc. Via New Albertsons LP Via Albertsons					
470.000	LLC 144A <sup>(f)</sup>	USD	4.625%	15/01/2027	62,400	0.05
	Alliant Holdings Intermediate LLC Via Alliant Holdings Co-Issuer 144A <sup>(f)</sup> Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(f)</sup>	USD USD	6.750% 6.625%	15/10/2027 15/07/2026	175,525 53,250	0.14 0.04
	Allied Universal Holdco LLC Via Allied Universal Finance Corp. 144A <sup>(f)</sup>	USD	9.750%	15/07/2027	60,706	0.04
	Banff Merger Sub, Inc. 144A <sup>(f)</sup>	USD	9.750%	01/09/2026	37,231	0.03
	Bausch Health Americas, Inc. 144A <sup>(f)</sup>	USD	9.250%	01/04/2026	86,900	0.03
	Berry Global, Inc. 144A <sup>(f)</sup>	USD	4.500%	15/02/2026	70,650	0.06
	Booz Allen Hamilton, Inc. 144A <sup>(f)</sup>	USD	3.875%	01/09/2028	104,520	0.08
	Buckeye Partners LP	USD	4.350%	15/10/2024	31,538	0.03
	Buckeye Partners LP	USD	3.950%	01/12/2026	40,700	0.03
	Castle US Holding Corp. 144A <sup>(f)</sup>	USD	9.500%	15/02/2028	52,785	0.04
	Cedar Fair LP Via Canada's Wonderland Co. Via Magnum Management				,	
	Corp. Via Millennium Op 144A <sup>(f)</sup>	USD	5.500%	01/05/2025	177,027	0.14
50,000	Change Healthcare Holdings LLC Via Change Healthcare Finance, Inc.					
05.000	144A <sup>(f)</sup>	USD	5.750%	01/03/2025	50,876	0.04
25,000	Charter Communications Operating LLC Via Charter Communications Operating Capital	USD	4.464%	23/07/2022	25,965	0.02
80 000	Cheniere Energy Partners LP	USD	4.500%	01/10/2029	84,750	0.07
	CHS Via Community Health Systems, Inc.	USD	5.625%	15/03/2027	110,513	0.09
	CHS via Community Health Systems, Inc. 144A <sup>(f)</sup>	USD	8.000%	15/03/2026	32,250	0.03
	CIT Bank NA <sup>(c)</sup>	USD	2.969%	27/09/2025	264,145	0.21
	Cleveland-Cliffs, Inc.	USD	5.875%	01/06/2027	245,700	0.20
105,000	Continental Resources, Inc.	USD	5.750%	15/01/2031	123,375	0.10
	Core & Main Holdings LP 144A <sup>(f)</sup>	USD	8.625%	15/09/2024	51,250	0.04
	Core & Main LP 144A <sup>(f)</sup>	USD	6.125%	15/08/2025	97,316	0.08
	Cumulus Media New Holdings, Inc. 144A <sup>(f)</sup>	USD	6.750%	01/07/2026	47,081	0.04
	DaVita, Inc.	USD	3.750%	15/02/2031	338,360	0.27
	Dell International LLC Via EMC Corp. 144A(f)	USD	5.450%	15/06/2023	114,314	0.09
	Dell International LLC Via EMC Corp. 144A <sup>(f)</sup>	USD	6.020%	15/06/2026	220,583	0.18
	Diamond Sports Group LLC Via Diamond Sports Finance Co. 144A <sup>(f)</sup>	USD	5.375%	15/08/2026	26,338	0.02
	Diamond Sports Group LLC Via Diamond Sports Finance Co. 144A <sup>(†)</sup>	USD	6.625%	15/08/2027	97,750	0.08
	DISH DBS Corp.	USD	5.875%	15/07/2022	78,141	0.06
	DISH DBS Corp. DISH DBS Corp.	USD USD	5.875% 7.750%	15/11/2024 01/07/2026	37,188 39,813	0.03 0.03
	Envision Healthcare Corp. 144A <sup>(f)</sup>	USD	8.750%	15/10/2026	52,406	0.03
	Flex Acquisition Co., Inc. 144A <sup>(f)</sup>	USD	6.875%	15/01/2025	70,765	0.04
	Flex Acquisition Co., Inc. 144A <sup>(f)</sup>	USD	7.875%	15/07/2026	41,665	0.03
	Freedom Mortgage Corp. 144A <sup>(f)</sup>	USD	7.625%	01/05/2026	311,707	0.25
	Group 1 Automotive, Inc.	USD	4.000%	15/08/2028	50,375	0.04
	Group 1 Automotive, Inc. 144A <sup>(f)</sup>	USD	4.000%	15/08/2028	232,732	0.19
	GrubHub Holdings, Inc. 144A <sup>(f)</sup>	USD	5.500%	01/07/2027	126,600	0.10
28,000	H&E Equipment Services, Inc. 144A <sup>(f)</sup>	USD	3.875%	15/12/2028	27,055	0.02
273,000	Herc Holdings, Inc. 144A <sup>(f)</sup>	USD	5.500%	15/07/2027	288,015	0.23
80,000	Hewlett Packard Enterprise Co.	USD	4.650%	01/10/2024	89,362	0.07
319,000	Hilton Domestic Operating Co., Inc.	USD	4.875%	15/01/2030	339,735	0.27
	Hilton Domestic Operating Co., Inc. 144A <sup>(f)</sup>	USD	5.375%	01/05/2025	5,275	0.00
	HUB International Ltd. 144A <sup>(f)</sup>	USD	7.000%	01/05/2026	292,575	0.24
	Icahn Enterprises LP Via Icahn Enterprises Finance Corp.	USD	4.750%	15/09/2024	120,175	0.10
	iHeartCommunications, Inc.	USD	8.375%	01/05/2027	32,250	0.03
	iHeartCommunications, Inc. 144A <sup>(f)</sup>	USD	5.250%	15/08/2027	51,875	0.04
	Ingevity Corp.	USD	3.875%	01/11/2028	44,663	0.04
	IRB Holding Corp. 144A <sup>(f)</sup>	USD	7.000%	15/06/2025	295,522	0.24
	Iron Mountain, Inc. 144A <sup>(f)</sup>	USD	5.250%	15/07/2030	31,313	0.03
	Kraft Heinz Foods Co.  LABL Escrow Issuer LLC 144A <sup>(f)</sup>	USD	4.375%	01/06/2046	39,767	0.03
30.000	LADE ESCOW ISSUEL FEG. 14444.	USD	6.750%	15/07/2026	32,250	0.03

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Bonds – (Contir						
United States – (C	•					
	LABL Escrow Issuer LLC 144A <sup>(f)</sup>	USD	10.500%	15/07/2027	32,925	0.03
	LCM Investments Holdings II LLC 144A(f)	USD	4.875%	01/05/2029	51,375	0.04
	Live Nation Entertainment, Inc. 144A <sup>(f)</sup>	USD	6.500%	15/05/2027	295,035	0.24
	Lumen Technologies, Inc. 144A <sup>(†)</sup>	USD	5.125%	15/12/2026	36,356	0.03
	Manitowoc Co., Inc. 144A <sup>(f)</sup>	USD	9.000%	01/04/2026	103,669	0.08
	Match Group Holdings II LLC 144A <sup>(f)</sup> Mattel, Inc. 144A <sup>(f)</sup>	USD	4.625%	01/06/2028	144,877	0.12 0.11
	Mauser Packaging Solutions Holding Co. 144A <sup>(f)</sup>	USD USD	5.875% 7.250%	15/12/2027 15/04/2025	137,031 108,763	0.09
	Mercer International, Inc.	USD	5.500%	15/01/2026	71,937	0.06
	Mileage Plus Holdings LLC Via Mileage Plus Intellectual Property Assets Lt		0.00070	10/01/2020	,	0.00
	144A <sup>(f)</sup>	USD	6.500%	20/06/2027	120,541	0.10
	Navient Corp.	USD	6.750%	25/06/2025	194,700	0.16
	Navient Corp.	USD	5.625%	01/08/2033	188,662	0.15
	Navistar International Corp. 144A <sup>(†)</sup>	USD	6.625%	01/11/2025	31,013	0.02
	Netflix, Inc.	USD	5.500%	15/02/2022	72,231	0.06
	Par Pharmaceutical, Inc. 144A <sup>(f)</sup> Performance Food Group, Inc. 144A <sup>(f)</sup>	USD	7.500%	01/04/2027	35,700	0.03 0.02
	Performance Food Group, Inc. 144A <sup>(f)</sup>	USD USD	6.875% 5.500%	01/05/2025 15/10/2027	21,400 52,500	0.02
	Plains All American Pipeline LP Via PAA Finance Corp.	USD	3.600%	01/11/2024	726,091	0.58
	Prime Security Services Borrower LLC 144A <sup>(f)</sup>	USD	6.250%	15/01/2028	56,925	0.05
	PTC, Inc. 144A <sup>(f)</sup>	USD	3.625%	15/02/2025	32,880	0.03
	Quicken Loans LLC Via Quicken Loans Co-Issuer, Inc. 144A <sup>(f)</sup>	USD	3.875%	01/03/2031	49,139	0.04
	RegionalCare Hospital Partners Holdings, Inc. Via LifePoint Health, Inc.				,	
	144A <sup>(f)</sup>	USD	9.750%	01/12/2026	291,262	0.23
197,000	Sabre GLBL, Inc. 144A <sup>(f)</sup>	USD	9.250%	15/04/2025	231,475	0.19
	Scripps Escrow II, Inc.	USD	5.375%	15/01/2031	40,000	0.03
	Scripps Escrow II, Inc. 144A <sup>(t)</sup>	USD	5.375%	15/01/2031	80,000	0.06
	Scripps Escrow, Inc. 144A <sup>(†)</sup>	USD	5.875%	15/07/2027	166,400	0.13
	Select Medical Corp. 144A <sup>(f)</sup>	USD	6.250%	15/08/2026	53,063	0.04
	Sensata Technologies, Inc. 144A <sup>(f)</sup> Sirius XM Radio, Inc. 144A <sup>(f)</sup>	USD	3.750%	15/02/2031	166,387	0.13
	Solera LLC Via Solera Finance, Inc. 144A <sup>(f)</sup>	USD USD	4.625% 10.500%	15/07/2024 01/03/2024	40,925 128,437	0.03 0.10
	Staples, Inc. 144A <sup>(f)</sup>	USD	7.500%	15/04/2026	31,275	0.10
	Staples, Inc. 144A <sup>(f)</sup>	USD	10.750%	15/04/2027	148,987	0.12
	State of California	USD	7.625%	01/03/2040	57,512	0.05
	State of Illinois	USD	5.100%	01/06/2033	580,327	0.47
	State of Illinois	USD	6.630%	01/02/2035	731,487	0.59
	Station Casinos LLC 144A <sup>(f)</sup>	USD	4.500%	15/02/2028	295,650	0.24
70,000	Stericycle, Inc.	USD	5.375%	15/07/2024	72,293	0.06
90,000	Summit Materials LLC Via Summit Materials Finance Corp. 144A <sup>(f)</sup>	USD	6.500%	15/03/2027	95,400	0.08
90,000	Talen Energy Supply LLC 144A <sup>(f)</sup>	USD	6.625%	15/01/2028	90,450	0.07
	T-Mobile USA, Inc.	USD	2.875%	15/02/2031	256,716	0.21
	Uber Technologies, Inc. 144A <sup>(t)</sup>	USD	8.000%	01/11/2026	176,855	0.14
	United States Treasury Bill	USD	(0.001%)	10/06/2021	300,001	0.24
	United States Treasury Strip Coupon	USD	2.217%	15/02/2038	772,019	0.62
	United States Treasury Strip Coupon	USD	2.256%	15/08/2038	1,426,036	1.15
	Univar Solutions USA, Inc. 144A <sup>(f)</sup>	USD	5.125%	01/12/2027	52,625	0.04
	USA Compression Partners LP Via USA Compression Finance Corp. USI, Inc. 144A <sup>(f)</sup>	USD USD	6.875% 6.875%	01/04/2026 01/05/2025	94,275	0.08 0.07
	Verscend Escrow Corp. 144A <sup>(f)</sup>	USD	9.750%	15/08/2026	86,806 63,750	0.07
67,000	VICI Properties LP Via VICI Note Co., Inc. 144A <sup>(f)</sup>	USD	3.500%	15/02/2025	68,508	0.05
190,000	Vistra Operations Co., LLC 144A <sup>(f)</sup>	USD	3.550%	15/07/2024	199,920	0.16
	Waste Pro USA, Inc. 144A <sup>(f)</sup>	USD	5.500%	15/02/2026	309,060	0.25
	Wolverine Escrow LLC 144A <sup>(f)</sup>	USD	8.500%	15/11/2024	29,700	0.02
	Wolverine Escrow LLC 144A <sup>(f)</sup>	USD	9.000%	15/11/2026	29,700	0.02
7,000	Yum! Brands, Inc. 144A <sup>(f)</sup>	USD	7.750%	01/04/2025	7,639	0.01
					15,677,194	12.62
Venezuela	Detrologo de Vegervola C.A.	LICD	6.000%	20/40/2022	105 105	0.46
TOTAL BONDS	Petroleos de Venezuela S.A.	USD	6.000%	28/10/2022	195,195	0.16
(cost USD 21,638	,457)				18,639,267	15.00
Agencies Asset United States	Backed Obligations – 13.10%					
2,363	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	2.327%	01/09/2033	2,484	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	2.419%	01/09/2033	7,349	0.01
	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	2.253%	01/10/2034	5,277	0.00
	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	2.299%	01/11/2034	2,661	0.00
7,908	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	2.375%	01/11/2034	8,347	0.01

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Agencies Asset	Backed Obligations – (Continued)					
United States - (0						
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	2.389%	01/11/2034	3,484	0.00
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup> Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD USD	2.400% 2.635%	01/11/2034 01/11/2034	910 79,711	0.00 0.06
5,687	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	2.276%	01/02/2035	6,017	0.00
6,204	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	2.375%	01/02/2035	6,553	0.01
50,075	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	2.122%	01/05/2036	52,925	0.04
15,365	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	0.715%	15/09/2037	15,611	0.01
230,469	Federal Home Loan Mortgage Corp. (FHLMC)(c)	USD	5.885%	15/05/2041	40,369	0.03
346,458	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	5.885%	15/09/2043	64,517	0.05
404,127	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup> Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD USD	5.485% 5.899%	15/05/2045 15/05/2046	65,279 75,152	0.05 0.06
	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	5.944%	25/10/2048	85,276	0.07
678,089	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	01/03/2049	730,892	0.59
591,780	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/08/2049	649,731	0.52
666,867	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/10/2049	731,233	0.59
	Federal Home Loan Mortgage Corp. (FHLMC)	USD	5.000%	01/11/2049	1,594,491	1.28
814,830	Federal Home Loan Mortgage Corp. (FHLMC)	USD	4.500%	25/06/2050	127,247	0.10
2,015,088	Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup>	USD	6.008%	25/07/2050	380,678	0.31
561,460 34,751	Federal Home Loan Mortgage Corp. (FHLMC) 144A <sup>(c)(f)</sup> Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD USD	1.806%	25/01/2050	564,608 35,926	0.45 0.03
47,461	Federal National Mortgage Association (FNMA) (c)	USD	1.736% 1.670%	01/04/2033 01/06/2033	49,165	0.03
2,051	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	2.571%	01/07/2033	2,161	0.00
634	Federal National Mortgage Association (FNMA)(c)	USD	2.601%	01/04/2034	668	0.00
24,294	Federal National Mortgage Association (FNMA)(c)	USD	3.732%	01/04/2034	25,655	0.02
40,435	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	2.365%	01/09/2034	42,466	0.03
61,414	Federal National Mortgage Association (FNMA)(c)	USD	2.540%	01/10/2034	64,847	0.05
7,508	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	2.176%	01/11/2034	7,902	0.01
6,814	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	2.322%	01/02/2035	7,207	0.01
25,823 19,191	Federal National Mortgage Association (FNMA) <sup>(c)</sup> Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD USD	1.993% 2.047%	01/03/2035 01/04/2035	27,178 20,189	0.02 0.02
9,092	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	2.223%	01/04/2035	9,622	0.02
8,767	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	1.842%	01/05/2035	9,162	0.01
9,802	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	2.748%	01/06/2035	10,366	0.01
28,275	Federal National Mortgage Association (FNMA)(c)	USD	2.596%	01/08/2035	29,826	0.02
61,745	Federal National Mortgage Association (FNMA)	USD	4.500%	01/08/2035	68,283	0.05
12,060	Federal National Mortgage Association (FNMA)(c)	USD	2.265%	01/09/2035	12,644	0.01
34,577	Federal National Mortgage Association (FNMA)(c)	USD	0.456%	25/04/2037	34,748	0.03
	Federal National Mortgage Association (FNMA)	USD	4.500%	01/04/2039	9,703	0.01 0.03
29,064 349,549	Federal National Mortgage Association (FNMA) Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD USD	4.500% 6.444%	01/08/2041 25/12/2041	32,399 66,651	0.03
306,251	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	6.564%	25/07/2042	56,167	0.03
439,348	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	6.494%	25/02/2044	90,985	0.07
509,862	Federal National Mortgage Association (FNMA)(c)	USD	5.482%	25/05/2045	83,540	0.07
501,911	Federal National Mortgage Association (FNMA) <sup>(c)</sup>	USD	6.044%	25/11/2047	94,036	0.08
876,323	Federal National Mortgage Association (FNMA)	USD	5.000%	01/07/2048	962,768	0.77
191,809	Federal National Mortgage Association (FNMA)	USD	5.000%	01/12/2049	211,491	0.17
637,359	Federal National Mortgage Association (FNMA)(c)	USD	5.894%	25/01/2050	100,821	0.08
565,868 198,711	Federal National Mortgage Association (FNMA) Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD USD	2.000%	25/09/2050 20/04/2043	62,583 29,652	0.05 0.02
	Government National Mortgage Association (GNMA)(c)	USD	6.034% 5.984%	20/04/2043	131,035	0.02
	Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD	6.034%	20/07/2043	24,957	0.02
	Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD	5.484%	20/08/2044	156,252	0.13
260,445	Government National Mortgage Association (GNMA)(c)	USD	5.484%	20/04/2045	42,797	0.03
460,271	Government National Mortgage Association (GNMA)	USD	4.000%	20/08/2045	59,358	0.05
1,371,731	Government National Mortgage Association (GNMA)(c)	USD	5.611%	20/08/2045	222,494	0.18
196,196	Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD	5.624%	20/08/2045	33,502	0.03
209,884	Government National Mortgage Association (GNMA)(c)	USD	6.084%	20/08/2045	38,578	0.03
210,744	Government National Mortgage Association (GNMA) <sup>(c)</sup> Government National Mortgage Association (GNMA)	USD	5.604%	20/09/2045	36,624	0.03
381,708 185,428	Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD USD	4.000% 5.584%	20/10/2045 20/10/2045	48,595 31,589	0.04 0.03
757,399	Government National Mortgage Association (GNMA)	USD	4.000%	20/11/2045	70,635	0.06
607,322	0 0 ,	USD	4.000%	20/04/2046	89,555	0.07
544,589	Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD	6.084%	20/06/2048	91,185	0.07
	Government National Mortgage Association (GNMA)(c)	USD	6.034%	20/10/2048	189,921	0.15
1,259,964	Government National Mortgage Association (GNMA)(c)	USD	6.084%	20/10/2048	220,139	0.18
1,092,390	Government National Mortgage Association (GNMA)	USD	5.000%	20/12/2048	1,188,838	0.96
479,051	Government National Mortgage Association (GNMA)	USD	4.500%	20/01/2049	515,080	0.41
1,119,750	Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD	4.500% 5.051%	20/03/2049	1,204,060	0.97
196,766 787,049	Government National Mortgage Association (GNMA) <sup>(c)</sup> Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD USD	5.951% 5.934%	20/04/2049 20/06/2049	28,687 137,711	0.02 0.11
	Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD	5.934%	20/08/2049	76,429	0.06

Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Agencie	s Asset	Backed Obligations – (Continued)					
United S	tates – (C	Continued)					
		Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD	5.934%	20/09/2049	273,894	0.22
		Government National Mortgage Association (GNMA)	USD	3.500%	20/10/2049	137,869	0.11
		Government National Mortgage Association (GNMA)	USD	4.000%	20/10/2049	134,035	0.11
		Government National Mortgage Association (GNMA)	USD	4.000%	20/12/2049	355,311	0.29
		Government National Mortgage Association (GNMA) Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD USD	4.500%	20/12/2049	568,281	0.46
		Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD	5.934% 5.951%	20/12/2049 20/01/2050	146,584 272,989	0.12 0.22
		Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD	5.934%	20/01/2050	56,517	0.22
		Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD	6.050%	20/03/2050	306,667	0.25
		Government National Mortgage Association (GNMA)	USD	3.500%	20/04/2050	136.048	0.11
		Government National Mortgage Association (GNMA) <sup>(c)</sup>	USD	5.951%	20/04/2050	74,357	0.06
		Government National Mortgage Association (GNMA)	USD	4.000%	20/06/2050	171,669	0.14
		Government National Mortgage Association (GNMA)(c)	USD	6.051%	20/06/2050	193,668	0.16
1,	610,518	Government National Mortgage Association (GNMA)	USD	2.500%	20/10/2050	194,437	0.16
	292,174	Government National Mortgage Association (GNMA)	USD	2.500%	20/11/2050	27,170	0.02
1,	000,000	Government National Mortgage Association (GNMA) TBA <sup>(g)</sup>	USD	2.500%	21/06/2051	1,035,217	0.83
						16,282,347	13.10
TOTAL A	GENCIE	S ASSET BACKED OBLIGATIONS					
(cost US						16,282,347	13.10
Non-Aa	encies A	Asset Backed Obligations – 6.07%					
Cayman		.5551 2451154 5731 34115115 5151 76					
	700,000	AGL CLO 3 Ltd. 2020-3A "A" 144A <sup>(c)(f)</sup>	USD	1.484%	15/01/2033	702,396	0.57
	127,035	Cutwater Ltd. 2014-1A "A1AR" 144A(c)(f)	USD	1.434%	15/07/2026	127,110	0.10
		Marble Point CLO XIV Ltd. 2018-2A "A1R" 144A (c)(f)	USD	1.468%	20/01/2032	300,569	0.24
		Marble Point CLO XVII Ltd. 2020-1A "A" 144A(c)(f)	USD	1.488%	20/04/2033	1,101,240	0.89
	600,000	Mountain View CLO LLC 2016-1A "AR" 144A (c)(f)	USD	1.546%	14/04/2033	601,651	0.48
						2,832,966	2.28
Ireland							
		Magnolia Finance XI DAC 2018-3MGN "A"(c)	EUR	2.750%	18/02/2025	628,867	0.51
		Octagon Finance No 1 DAC "A"(c)	EUR	1.823%	17/01/2023	975,061	0.78
	500,000	Red 2 Finance CLO 2018-1 DAC	GBP	6.020%	20/01/2028	690,056	0.56
						2,293,984	1.85
United S	tates						
	150,000		USD	3.000%	15/07/2049	143,223	0.11
		Bank 2018-BNK13 "D" 144A <sup>(f)</sup>	USD	3.000%	15/08/2061	82,929	0.07
		BBCMS Mortgage Trust 2017-C1 "D" 144A(c)(f)	USD	3.660%	15/02/2050	140,179	0.11
		Citigroup Commercial Mortgage Trust 2017-P8 "D" 144A(t)	USD	3.000%	15/09/2050	89,792	0.07
		CitiMortgage Alternative Loan Trust Series 2006-A7 "1A1"(c)	USD	6.000%	25/12/2036	108,508	0.09
		COMM Mortgage Trust 2017-COR2 "D" 144A <sup>(f)</sup>	USD	3.000%	10/09/2050	184,371	0.15
		Connecticut Avenue Securities Trust 2019-R02 "1M2" 144A(c)(f)	USD	2.406%	25/08/2031	49,357	0.04
		Connecticut Avenue Securities Trust 2019-R03 "1M2" 144A(c)(f)	USD	2.256%	25/09/2031	20,328	0.02
		Connecticut Avenue Securities Trust 2020-R01 "1M2" 144A <sup>(c)(f)</sup>	USD	2.156%	25/01/2040	103,824	0.08
		CSMC 2014-USA OA LLC "E" 144A <sup>(f)</sup>	USD	4.373%	15/09/2037	124,147	0.10
		DBJPM Mortgage Trust 16-C1 "D" 144A <sup>(c)(f)</sup> GMACM Home Equity Loan Trust 2007-HE3 "2A1" <sup>(c)</sup>	USD USD	3.488%	10/05/2049	71,880 20,715	0.06 0.02
		IndyMac INDX Mortgage Loan Trust 2007-HE3 "ZA1"(c)	USD	7.000% 2.868%	25/09/2037 25/08/2034	20,715	0.02
		Long Beach Mortgage Loan Trust 2004-AR4 TA (*)	USD	0.706%	25/08/2034	680,934	0.02
		SLM Student Loan Trust 2005-4 "A3" (c)	USD	0.296%	25/01/2036	91,097	0.55
		SLM Student Loan Trust 2003-4 A3 "CC)	USD	1.176%	25/10/2021	338,574	0.07
		Structured Adjustable Rate Mortgage Loan Trust Series 2006-12 "2A1"(c)	USD	3.600%	25/01/2037	133,884	0.11
			·			2,408,917	1.94
TOTAL N		ENCIES ASSET BACKED OBLIGATIONS			<u> </u>	7,535,867	6.07
						1,555,667	0.07
TOTAL 1		ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 1,759)				42,457,481	34.17

Holdings	Security Description		Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Other Transf	ferable Securities						
Bonds - 0.14							
United States							
	000 Kraft Heinz Foods Co. 000 Novelis Corp. 144A <sup>(f)</sup>		USD USD	4.875% 4.750%	01/10/2049 30/01/2030	121,442 52,625	0.10 0.04
30,0	Novella Corp. 1447		OOD	4.73070	30/01/2030		
						174,067	0.14
TOTAL BOND (cost USD 159						174,067	0.14
TOTAL OTHE (cost USD 159	R TRANSFERABLE SECURITIES 9,041)					174,067	0.14
Time Deposi	its – 4.23%						
United States							
5,256,5	563 ING Bank NV USD Time Deposit		USD	0.030%	01/06/2021	5,256,563	4.23
TOTAL TIME (cost USD 5,2						5,256,563	4.23
MARKET VAL	UE OF INVESTMENTS EXCLUDING DERIVATIVES 7,595,284)					145,370,846	117.00
Futures Con	tracts – (0.04%)						
i utures con	11 acts - (0.04/0)				Commitment	Unrealised	% of
Number of Contracts	Security Description				Market Value USD	Gain USD	Shareholders' Equity
33	AUD Australian Treasury Bonds 10YR Futures 15/06/2021			Long	3,566,252	14,082	0.01
3	EUR German Federal Republic Bonds 10YR Futures 08/06/2021			Long	620,330	3,650	0.01
	USD						
(5)	US Treasury Ultra Long Bond Futures 21/09/2021			Short	(925,156)	2,848	0.00
UNREALISED	GAIN ON FUTURES CONTRACTS					20,580	0.02
					Commitment	Unrealised	% of
Number of					Market Value	Loss	Shareholders'
Contracts	Security Description				USD	USD	Equity
(6)	JPY Japan Government Bonds 10YR Futures 14/06/2021			Short	(8,262,715)	(39,271)	(0.03)
	USD						
	US Treasury Notes 10VD February 24/09/2021			Long	2,503,000	(8,344)	(0.01)
47 (6)	US Treasury Notes 10YR Futures 21/09/2021 US Treasury Notes 2YR Futures 30/09/2021			Long Short	6,197,391 (1,324,313)	(919) (245)	(0.00)
(282)	US Treasury Notes 5YR Futures 30/09/2021			Short	(34,917,328)	(7,050)	(0.01)
(52)	US Treasury Ultra Long Notes 10YR Futures 21/09/2021			Short	(7,531,875)	(12,501)	(0.01)
					(35,073,125)	(29,059)	(0.03)
UNREALISED	LOSS ON FUTURES CONTRACTS					(68,330)	(0.06)
Forward Cur	rency Contracts – (0.05%)						
	Amount	Amount			Maturit	Unrealised v Gain	% of Shareholders'
Currency	Bought Currency	Sold			Dat		Equity

				Unrealis	
Currency	Amount Bought	Currency	Amount Sold		ain Shareholders' SD Equity
AUD	4,220,808	USD	3,250,613	01/06/2021 2,	52 0.00
CAD	109,759	USD	87,115	01/06/2021 3,7	38 0.00
BRL	1,614,097	USD	304,140	02/06/2021 4,5	0.00
EUR	173,373	ILS	678,234	07/06/2021 2,3	29 0.00
EUR	172,389	JPY	22,669,120	07/06/2021 3,6	59 0.00
COP	578,278,620	USD	154,800	08/06/2021	90 0.00
USD	10,143,537	JPY	1,106,451,927	10/06/2021 84,7	78 0.07
NZD	4,050,822	USD	2,924,703	11/06/2021 11,2	74 0.00
TWD	12,608,832	USD	452,300	11/06/2021 3,0	0.00
USD	15,193,079	EUR	12,480,018	11/06/2021 7,9	0.00
USD	3,031,189	NZD	4,178,803	11/06/2021 2,4	54 0.01
USD	1,684,000	TRY	14,221,464	14/06/2021 38,6	647 0.03
KRW	1,117,856,759	USD	996,196	15/06/2021 6,5	0.00

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Gain USD	% of Shareholders' Equity
TWD	10,167,871	USD	364,898	15/06/2021	2,449	0.00
CAD	254,988	EUR	172,298	16/06/2021	1,394	0.00
CAD	6,637,275	USD	5,289,846	16/06/2021	203,951	0.21
CHF	2,385,104	EUR	2,163,220	16/06/2021	16,351	0.01
CHF	2,070,607	USD	2,254,494	16/06/2021	44,965	0.06
CNH	2,803,302	EUR	356,835	16/06/2021	5,538	0.01
CNH	22,635,217	USD	3,455,706	16/06/2021	95,138	0.11
CZK	18,272,076	EUR	706,749	16/06/2021	13,676	0.01
CZK	4,565,077	USD	214,024	16/06/2021	4,261	0.00
EUR	347,098	AUD	536,852	16/06/2021	8,624	0.00
EUR	1,444,751	JPY	187,221,159	16/06/2021	55,968	0.05
EUR	1,166,047	NOK	11,798,648	16/06/2021	4,776	0.00
EUR	10,463,277	USD	12,616,998	16/06/2021	115,489	0.09
GBP	284,977	EUR	328,595	16/06/2021	3,533	0.00
GBP	150,342	JPY	22,891,818	16/06/2021	4,693	0.00
GBP	1,623,092	USD	2,265,554	16/06/2021	31,971	0.02
ILS	3,785,665	USD	1,157,395	16/06/2021	7,041	0.01
MXN	91,184,407	USD	4,460,455	16/06/2021	99,994	0.07
NOK	32,677,951	USD	3,862,063	16/06/2021	54,630	0.03
NZD	628,829	AUD	580,770	16/06/2021	8,163	0.00
NZD	301,205	JPY	23,948,062	16/06/2021	583	0.00
NZD	3,509,387	USD	2,496,232	16/06/2021	47,283	0.03
SEK	1,769,302	EUR	172,298	16/06/2021	3,185	0.00
SEK	1,838,226	NOK	1,809,901	16/06/2021	4,211	0.00
SEK	46,710,521	USD	5,537,423	16/06/2021	81,909	0.07
SGD	1,290,799	USD	961,234	16/06/2021	13,870	0.07
USD	2,318,600	AUD	2,985,237	16/06/2021	17,887	0.01
USD		JPY				0.03
	4,795,770		522,047,096	16/06/2021	49,608	
ZAR	30,750,124	USD	2,084,818	17/06/2021	139,437	0.14
IDR	1,883,981,209	USD	131,169	21/06/2021	139	0.00
TWD	12,021,307	USD	431,418	21/06/2021	3,184	0.00
USD	2,683,619	AUD	3,450,375	21/06/2021	24,357	0.01
USD	4,547,076	EUR	3,715,929	21/06/2021	24,823	0.03
USD	1,099,139	TRY	9,202,938	23/06/2021	39,637	0.03
EUR	492,970	USD	598,562	25/06/2021	1,424	0.00
SGD	1,140,575	USD	859,334	25/06/2021	2,265	0.00
USD	87,209	PEN	325,814	25/06/2021	2,395	0.00
KRW	244,685,675	USD	217,750	28/06/2021	1,746	0.00
USD	3,563,397	EUR	2,909,364	28/06/2021	22,249	0.01
IDR	18,117,823,297	USD	1,250,527	01/07/2021	10,858	0.00
BRL	2,311,385	USD	433,208	02/07/2021	7,454	0.01
USD	2,430,995	JPY	263,965,711	19/07/2021	30,543	0.03
USD	471,709	COP	1,754,335,246	22/07/2021	571	0.00
USD	742,743	GBP	522,836	05/08/2021	2,627	0.00
USD	221,226	NOK	1,830,817	09/08/2021	1,772	0.00
USD	422,704	CLP	299,760,388	12/08/2021	9,338	0.00
RUB	17,992,754	USD	242,177	18/08/2021	380	0.00
USD	175,017	AUD	226,106	20/08/2021	712	0.00
RUB	18,218,034	USD	235,985	01/10/2021	8,018	0.01
UNREALISED GAI	N ON FORWARD CUR	RENCY CONT	TRACTS		1,507,032	1.21

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
USD	3,378,604	AUD	4,446,914	01/06/2021	(48,410)	(0.04)
USD	272,077	CAD	343,304	01/06/2021	(12,092)	(0.01)
USD	303,003	BRL	1,614,097	02/06/2021	(5,643)	(0.01)
USD	256,661	PLN	991,198	02/06/2021	(12,244)	(0.01)
EUR	5,047,279	USD	6,164,018	03/06/2021	(23,638)	(0.02)
USD	5,936,615	EUR	4,883,544	03/06/2021	(4,569)	(0.00)
EUR	152,568	SEK	1,551,616	07/06/2021	(1,024)	(0.00)
EUR	2,834,362	USD	3,463,673	07/06/2021	(15,207)	(0.01)
MXN	1,960,479	USD	98,426	07/06/2021	(273)	(0.00)
USD	2,278,573	EUR	1,878,926	07/06/2021	(7,449)	(0.01)
USD	96,480	MXN	1,960,480	07/06/2021	(1,673)	(0.00)
USD	151,753	COP	581,215,292	08/06/2021	(4,727)	(0.00)
JPY	183,139,840	USD	1,679,375	10/06/2021	(14,450)	(0.01)
USD	150,403	NZD	216,359	10/06/2021	(6,411)	(0.01)
EUR	10,778,734	USD	13,134,554	11/06/2021	(19,460)	(0.01)
USD	454,045	TWD	12,608,831	11/06/2021	(1,283)	(0.00)

Forward Currency	/ Contracts – (Conti	nued)				
Currency	Amount Bought	Currency	Amount Sold	Matur Da	•	% of Shareholders' Equity
TRY	6,381,658	USD	762,317	14/06/20	21 (23,991)	(0.02)
USD	147,143	ILS	482,186	14/06/20		(0.00)
USD	1,997,720	KRW	2,251,810,774	15/06/20		(0.01)
AUD	5,287,831	USD	4,075,613	16/06/20	21 (295)	(0.00)
EUR	179,059	CAD	265,692	16/06/20	21 (2,025)	(0.00)
EUR	1,867,907	CHF	2,059,030	16/06/20	,	(0.00)
EUR	179,048	CZK	4,582,772	16/06/20		(0.00)
EUR	539,832	GBP	467,077	16/06/20	( ' '	(0.00)
EUR	856,151	SEK	8,721,870	16/06/20		(0.00)
GBP	194,646	CHF	249,394	16/06/20		(0.00)
HUF	124,315,438	USD	436,254	16/06/20	( ' '	(0.00)
JPY JPY	68,084,445	CAD USD	761,627	16/06/20	, , ,	(0.01)
NOK	300,358,588 5,379,566	EUR	2,753,382 536,264	16/06/20 16/06/20	,	(0.02)
TRY	10,722,256	USD	1,311,918	16/06/20	( ' '	(0.06)
USD	5,377,288	CAD	6,726,363	16/06/20		(0.19)
USD	3,338,100	CHF	3,087,155	16/06/20		(0.09)
USD	2,922,455	CNH	19,077,670	16/06/20	, , ,	(0.05)
USD	8,394,338	EUR	7,015,189	16/06/20		(0.10)
USD	2,265,881	GBP	1,635,191	16/06/20		(0.03)
USD	1,246,946	ILS	4,077,486	16/06/20	, , ,	(0.00)
USD	3,809,348	MXN	78,395,797	16/06/20		(0.10)
USD	2,552,226	NOK	21,509,743	16/06/20		(0.01)
USD	2,498,725	NZD	3,523,953	16/06/20	,	(0.06)
USD	6,671,006	SEK	56,706,452	16/06/20		(0.12)
USD	213,752	SGD	283,861	16/06/20	21 (684)	(0.00)
USD	1,828,850	TRY	15,897,417	16/06/20	21 (8,386)	(0.02)
USD	1,806,889	ZAR	26,594,710	17/06/20	21 (116,798)	(0.10)
AUD	2,312,022	USD	1,790,401	21/06/20	21 (8,487)	(0.00)
EUR	361,839	USD	442,917	21/06/20	21 (2,562)	(0.00)
USD	1,036,661	TWD	28,903,407	21/06/20	21 (8,276)	(0.00)
COP	2,402,698,716	USD	648,178	22/06/20	( ' '	(0.00)
USD	641,001	COP	2,387,876,852	22/06/20	( ' '	(0.01)
TRY	5,825,636	USD	684,411	23/06/20		(0.01)
USD	3,240,520	EUR	2,716,964	25/06/20	,	(0.05)
USD	2,686,858	SGD	3,570,573	25/06/20	, , ,	(0.01)
EUR	187,606	SEK	1,907,953	28/06/20		(0.00)
EUR	1,995,391	USD	2,436,996	28/06/20		(0.01)
USD	1,040,939	CNH	6,678,172	28/06/20	( ' '	(0.01)
USD USD	456,054	KRW IDR	512,832,723	28/06/20		(0.00)
COP	869,563 1,602,428,899	USD	12,723,456,530 435,012	01/07/20 22/07/20	,	(0.01) (0.00)
USD	98,564	SEK	821,988	04/08/20		(0.00)
GBP	63,138	USD	89,694	05/08/20		(0.00)
USD	79,221	CHF	71,242	09/08/20	, ,	(0.00)
CLP	402,774,023	USD	574,934	12/08/20	. ,	(0.00)
USD	192,953	CAD	233,545	20/08/20		(0.00)
USD	77,568	ZAR	1,088,280	31/08/20	, ,	(0.00)
USD	196,104	RUB	15,198,034	01/10/20	, ,	(0.01)
-	S ON FORWARD CUR			0,,,,,,	(1,572,910)	(1.26)
-	ific Forward Curren					
Currency	Amount Bought	Currency	Amount Sold	Matur Da		% of Shareholders' Equity
EUR	2,616,811	USD	3,115,124	25/06/20	21 69,757	0.06
UNREALISED GAIN	ON FORWARD CUR	RENCY CONTR	RACTS HELD FOR HEDGING PU	RPOSES	69,757	0.06
Currency	Amount	Currency	Amount	Matur Do	•	% of Shareholders'
Currency	Bought	Currency	Sold	De		Equity
USD GBP	69,297 58,305,116	EUR USD	57,065 82,828,481	25/06/20 05/08/20	, ,	(0.00) (0.24)
UNREALISED LOSS	S ON FORWARD CUR	RENCY CONT	RACTS HELD FOR HEDGING PL	JRPOSES	(293,007)	(0.24)

Holdings	Security Description			Unrealised Gain/(Loss) USD	Market Value USD	% of Shareholders Equity
noidings	Purchased Options			030	030	Equity
4,478,000	AUD Call AUD / Put USD	Expires 17/06/2021	Strike 0.79	(14,490)	4,041	0.00
	EUR					
5,634,000	Call EUR / Put USD	Expires 01/06/2021	Strike 1.22	(19,540)	1,775	0.00
2,136,000	Call EUR / Put USD	Expires 03/06/2021	Strike 1.21	9,757	17,325	0.01
4,248,000	Call EUR / Put USD	Expires 03/06/2021	Strike 1.22	(7,541)	9,282	0.01
7,046,000	Call EUR / Put USD	Expires 09/06/2021	Strike 1.23	(19,684)	10,123	0.01
4,261,000	Call EUR / Put USD	Expires 17/06/2021	Strike 1.23	(13,319)	9,943	0.01
5,676,000	Call EUR / Put USD	Expires 17/06/2021	Strike 1.23	(21,356)	14,480	0.01
7,111,000	Call EUR / Put USD	Expires 24/06/2021	Strike 1.24	(17,825)	12,189	0.01
520,000	Put 6 month EURIBOR Swaption	Expires 01/06/2021	Strike 0.33 Strike 0.47	12,271	35,253	0.03 0.01
580,000 590,000	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 25/06/2021 Expires 30/06/2021	Strike 0.47 Strike 0.58	(875) (9,555)	16,488 5,889	0.01
780,000	Put 6 month EURIBOR Swaption	Expires 06/07/2021	Strike 0.67	(7,963)	4,135	0.00
4,500,000	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.17	(10,216)	11,245	0.01
5,640,000	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.17	(9,770)	14,093	0.01
2,490,000	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.17	(4,928)	6,321	0.01
,,		,		(120,544)	168,541	0.14
	GBP			(122,211)	,	
650,000	Put 6 month LIBOR Swaption	Expires 01/07/2021	Strike 1.39	(11,290)	4,251	0.01
454 450 000	JPY	Fundam = 07/07/0004	Oteller 0.05	(40,000)	4.000	0.00
154,150,000	Put 6 month LIBOR Swaption	Expires 07/07/2021	Strike 0.65	(10,832)	1,238	0.00
282,900,000	Put 6 month LIBOR Swaption	Expires 26/05/2022	Strike 0.43	(401)	48,937	0.04
				(11,233)	50,175	0.04
4,695,000	NZD Call NZD / Put USD	Expires 09/06/2021	Strike 0.74	(17,646)	3,325	0.00
24.650.000	USD	Funite a 20/04/2022	Strike 0.83	(42.264)	465.600	0.13
24,650,000 6,000,000	Call 3 month LIBOR Swaption Call 3 month LIBOR Swaption	Expires 20/04/2022 Expires 14/11/2022	Strike 0.70	(12,364) (40,067)	165,628 20,662	0.13
14,740,000	Put 3 month LIBOR Swaption	Expires 14/11/2022 Expires 10/08/2021	Strike 0.75	93,402	168,576	0.02
2,740,000	Put 3 month LIBOR Swaption	Expires 15/11/2021	Strike 1.11	(6,545)	19,978	0.02
1,870,000	Put 3 month LIBOR Swaption	Expires 18/11/2021	Strike 1.20	(2,078)	11,293	0.02
1,742,000	Put USD / Call CNH	Expires 24/06/2021	Strike 6.38	4,611	8,443	0.01
871,000	Put USD / Call KRW	Expires 24/06/2021	Strike 1,113.00	2,542	5,884	0.00
838,000	Put USD / Call RUB	Expires 30/09/2021	Strike 72.35	1,814	11,010	0.01
3,476,000	Put USD / Call SGD	Expires 23/06/2021	Strike 1.32	6,910	15,385	0.01
1,711,000	Put USD / Call TWD	Expires 09/06/2021	Strike 27.55	(2,522)	2,286	0.00
1,735,000	Put USD / Call TWD	Expires 17/06/2021	Strike 27.50	826	4,140	0.00
868,000	Put USD / Call TWD	Expires 17/06/2021	Strike 27.75	3,492	5,608	0.00
				50,021	438,893	0.35
TOTAL PURCHASE (cost USD 794,407)					669,226	0.54
	Written Options					
(1,108,000)	AUD Call AUD / Put NZD	Expires 03/06/2021	Strike 1.09	1,949	(4)	(0.00)
(1,108,000)	Put AUD / Call NZD	Expires 03/06/2021 Expires 03/06/2021	Strike 1.09 Strike 1.07		(1)	
(1,100,000)	Fut AOD / Call N2D	Expires 03/00/2021	Suike 1.07	(3,974)	(5,887)	(0.01)
	FUD			(2,025)	(5,888)	(0.01)
(2,970,000)	EUR Call 6 month EURIBOR Swaption	Expires 28/05/2021	Strike 0.16	3,656	(13,558)	(0.01)
(2,970,000)	Call 6 month EURIBOR Swaption	Expires 07/06/2021	Strike 0.10	12,345	(5,478)	(0.01)
(2,970,000)	Call 6 month EURIBOR Swaption	Expires 14/06/2021	Strike 0.11	(6,312)	(24,996)	(0.01)
(2,970,000)	Call 6 month EURIBOR Swaption	Expires 21/06/2021	Strike 0.10	(18,463)	(37,639)	(0.03)
(2,090,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	5,214	(40,852)	(0.03)
(2,720,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	(200)	(53,166)	(0.04)
(1,220,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	133	(23,847)	(0.02)
(4,010,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(3,249)	(39,681)	(0.03)
(4,010,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(4,753)	(39,681)	(0.03)
(4,840,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(884)	(47,894)	(0.04)
(3,270,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(994)	(32,358)	(0.03)
		E	Strike 3.96	426		(0.00)
(712,000)	Call EUR / Put ILS	Expires 03/06/2021	Strike 3.90	420	(2,632)	(0.00)
	Call EUR / Put ILS Call EUR / Put JPY	Expires 03/06/2021 Expires 03/06/2021	Strike 3.90 Strike 133.00 Strike 10.28	(3,469) 1,908	(5,738)	(0.00)

Options	$s = (C_i)$	ontin	ned)	

Written Options	ings	Security Description			Unrealised Gain/(Loss) USD	Market Value USD	Sharehold Ed
(715.00) Call EUR P Jul SEK   Expires 2006/2021   Shine 1.25   1.347   (1.404)   (6.584.000) Call EUR P Jul USD   Expires 0.008/2021   Shine 1.21   (1.352)   (17.255)   (2.158.000) Call EUR P Jul USD   Expires 0.008/2021   Shine 1.21   (1.352)   (17.255)   (2.158.000) Call EUR P Jul USD   Expires 0.008/2021   Shine 1.21   (1.352)   (17.255)   (2.158.000) Call EUR P Jul USD   Expires 0.008/2021   Shine 1.22   2.856   (2.159.000) Pul EUR P Jul USD   Expires 0.008/2021   Shine 1.23   2.86.857   (10.123)   (2.270.000) Pul E month EURBOR Swapton   Expires 0.008/2021   Shine 1.25   2.86.857   (10.123)   (2.270.000) Pul E month EURBOR Swapton   Expires 0.008/2021   Shine 1.15   1.7344   (10.510)   (2.270.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.16   1.3555   (2.270.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.16   1.3555   (2.270.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.16   1.3555   (2.270.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.12   1.4572   (4.504)   (2.450.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.02   3.804   (4.50)   (3.450.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.02   3.804   (4.50)   (3.450.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.03   3.358   (5.677)   (3.450.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.03   3.358   (5.677)   (3.450.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.03   3.258   (5.677)   (3.450.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.03   3.258   (5.677)   (3.450.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.03   3.758   (5.677)   (3.450.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.03   3.758   (5.677)   (3.450.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.03   3.758   (5.677)   (3.460.000) Pul E month EURBOR Swapton   Expires 1.008/2021   Shine 0.03   3.758   (6.577)   (3.460.000) Pul E month EURBOR Swapton   Expires 1.008/2022   Shine 0.03		. ,					
(6.584.00) Call EUR / Pur USD Expires 01006/2021 Shine 1.21 (1.35.00) Call EUR / Pur USD Expires 0306/2021 Shine 1.21 (1.35.00) Call EUR / Pur USD Expires 0306/2021 Shine 1.22 (2.26.59 (6.28.2) (7.76.60) Call EUR / Pur USD Expires 0306/2021 Shine 1.22 (2.67.00) Call EUR / Pur USD Expires 0306/2021 Shine 1.23 (2.67.00) Call EUR / Pur USD Expires 0306/2021 Shine 1.23 (2.67.00) Call EUR / Pur USD Expires 0306/2021 Shine 1.24 (1.72.2) (3.79.00) Call EUR / Pur USD Expires 0306/2021 Shine 1.24 (1.72.2) (3.79.00) Call EUR / Pur USD Expires 0306/2021 Shine 1.24 (1.72.2) (3.79.00) Call EUR / Pur USD Expires 0306/2021 Shine 1.24 (1.72.2) (3.79.00) Call EUR / Pur USD Expires 0306/2021 Shine 0.16 (1.72.14 (1.72.2) (3.79.00) Call EUR / Pur USD Expires 0306/2021 Shine 0.16 (1.72.14 (1.72.2) (3.79.00) Call EUR / Pur USD Expires 0306/2021 Shine 0.16 (1.72.14 (1.72.2) (3.79.00) Call EUR / Pur USD Expires 0306/2021 Shine 0.16 (1.72.14 (1.72.2) (3.79.00) Call EUR / Pur USD Expires 1306/2021 Shine 0.10 (3.35.55 (5.79.00) Call Eur Call EUR / Pur USD Expires 1306/2021 Shine 0.20 (3.36.4) (4.45.00) Call Eur Call Eur USD Expires 1306/2021 Shine 0.00 (3.79.00) Call Enroll EUR EUR Expires 1306/2021 Shine 0.00 (3.79.00) Call Enroll EUR EUR Expires 1306/2021 Shine 0.00 (3.79.00) Call Enroll EUR EUR Expires 1306/2021 Shine 0.10 (3.69.00) Call Enroll EUR EUR Expires 1306/2021 Shine 0.10 (3.69.00) Call Enroll EUR EUR Expires 1306/2021 Shine 0.10 (3.69.00) Call Enroll EUR EUR Expires 1306/2021 Shine 0.10 (3.69.00) Call Enroll EUR EUR Expires 1306/2021 Shine 0.10 (3.69.00) Call Enroll EUR EUR Expires 1306/2021 Shine 0.10 (3.69.00) Call Enroll EUR EUR Expires 1306/2021 Shine 0.11 (3.69.00) Call Enroll EUR EUR Expires 1306/2021 Shine 0.11 (3.69.00) Call Enroll EUR EUR Expires 1306/2022 Shine 0.11 (3.79.00) Call Enroll EUR EUR Expires 1306/2022 Shine 0.11 (3.79.00) Call Enroll EUR EUR Expires 1306/2022 Shine 0.11 (3.79.00) Call Enroll EUR Eur Expires 1306/2022 Shine 0.11 (3.79.00) Call Enroll EUR Eur Expires 1306/2022 Shine 0.11 (3.79.00) Call En	(715.000)		Expires 23/06/2021	Strike 10,25	1.347	(1.404)	(0
(2,198,000)   Call EUR / Put USD   Expines 03006/2021   Shihe 1,21   (1,352)   (17,325)   (2,280,000)   Call EUR / Put USD   Expines 03006/2021   Shihe 1,23   26,657   (10,123)   (10,725)   (10,72	, ,		•				(0
Continue	,	Call EUR / Put USD	•			,	(c
(5.676.000)   Call EUR / Put USD   Expires 1706/2021   Strike 1.24   10,723   (3.786)   (2.9770.000)   Put 6 month EURIBOR Swaption   Expires 2605/2021   Strike 0.16   17,214   (0)   (2.9770.000)   Put 6 month EURIBOR Swaption   Expires 1706/2021   Strike 0.11   7,314   (10.510)   (2.9770.000)   Put 6 month EURIBOR Swaption   Expires 1706/2021   Strike 0.12   14,572   (4.604)   (4.	(4,248,000)	Call EUR / Put USD	Expires 03/06/2021	Strike 1.22	22,859		(0
C.2970.000   Put 6 month EURIBOR Swaption   Expires 28065/2021   Strike 0.16   17,214   (0)	(7,046,000)	Call EUR / Put USD	Expires 09/06/2021	Strike 1.23	26,657	(10,123)	(0
C2,970,000  Put 6 month EURIBOR Swaption   Expires 1706/2021   Strike 0.11   7,314   (10,510)	(5,676,000)	Call EUR / Put USD	Expires 17/06/2021	Strike 1.24	10,723	(3,798)	(
(2,970,000) Put 6 month EURIBOR Swaption   Expires 14/06/2021   Strike 0.18   13,555   (5,129)   (2,970,000) Put 6 month EURIBOR Swaption   Expires 19/08/2021   Strike 0.02   3,304   (4,450)   (4,450)   (5,640,000) Put 6 month EURIBOR Swaption   Expires 19/08/2021   Strike 0.03   3,358   (5,677)   (4,500,000) Put 6 month EURIBOR Swaption   Expires 19/08/2021   Strike 0.03   3,358   (5,677)   (4,500,000) Put 6 month EURIBOR Swaption   Expires 19/08/2021   Strike 0.09   6,279   (6,528)   (6,528)   (6,528)   (7,640,000) Put 6 month EURIBOR Swaption   Expires 19/08/2021   Strike 0.09   2,278   (3,300)   (2,490,000) Put 6 month EURIBOR Swaption   Expires 20/08/2021   Strike 0.02   2,055   (2,507)   (1,035)   (2,490,000) Put 6 month EURIBOR Swaption   Expires 20/08/2021   Strike 0.09   2,789   (3,300)   (3,940,000) Put 6 month EURIBOR Swaption   Expires 20/08/2021   Strike 0.02   2,055   (2,507)   (1,035)   (	(2,970,000)	Put 6 month EURIBOR Swaption	Expires 28/05/2021	Strike 0.16	17,214	(0)	((
(4,90,000) Put 6 month EURBIGN Swaption   Expires 1908/2021   Strike 0.22   14,572   (4,604)   (4,500,000) Put 6 month EURBIGN Swaption   Expires 1908/2021   Strike 0.03   3,364   (4,450)   (4,500,000) Put 6 month EURBIGN Swaption   Expires 1908/2021   Strike 0.03   3,358   (5,677)   (5,628)   (5,640,000) Put 6 month EURBIGN Swaption   Expires 1908/2021   Strike 0.10   6,666   (6,628)   (5,640,000) Put 6 month EURBIGN Swaption   Expires 1908/2021   Strike 0.10   6,666   (8,768)   (2,490,000) Put 6 month EURBIGN Swaption   Expires 2008/2021   Strike 0.09   2,789   (3,900)   (3,940,000) Put 6 month EURBIGN Swaption   Expires 2008/2021   Strike 0.09   2,789   (3,900)   (3,940,000) Put 6 month EURBIGN Swaption   Expires 1611/2021   Strike 0.08   3,710   (10,037)   (2,680,000)   (	(2,970,000)	Put 6 month EURIBOR Swaption	Expires 07/06/2021	Strike 0.11	7,314	(10,510)	(
4500,000  Put 6 month EURIBOR Swaption   Expires 1908/2021   Shrike 0.02   3.304   (4.450)   (4.500,000  Put 6 month EURIBOR Swaption   Expires 1908/2021   Shrike 0.09   6.279   (6.028)   (4.500,000  Put 6 month EURIBOR Swaption   Expires 1908/2021   Shrike 0.09   6.279   (6.028)   (2.490,000) Put 6 month EURIBOR Swaption   Expires 2008/2021   Shrike 0.02   2.053   (2.507)   (2.490,000) Put 6 month EURIBOR Swaption   Expires 2008/2021   Shrike 0.02   2.053   (2.507)   (2.490,000) Put 6 month EURIBOR Swaption   Expires 2008/2021   Shrike 0.09   2.789   (3.000)   (3.940,000) Put 6 month EURIBOR Swaption   Expires 2008/2021   Shrike 0.09   2.789   (3.000)   (2.690,000) Put 6 month EURIBOR Swaption   Expires 1611/2021   Shrike 0.15   7.784   (19.384)   (2.690,000) Put 6 month EURIBOR Swaption   Expires 100/22022   Shrike 0.22   5.544   (40.220)   (2.720,000) Put 6 month EURIBOR Swaption   Expires 100/22022   Shrike 0.22   5.546   (40.220)   (4.1220,000) Put 6 month EURIBOR Swaption   Expires 100/22022   Shrike 0.22   6.812   (23.478)   (4.101,000) Put 6 month EURIBOR Swaption   Expires 100/22022   Shrike 0.22   6.812   (23.478)   (4.101,000) Put 6 month EURIBOR Swaption   Expires 100/22022   Shrike 0.11   10,734   (27.289)   (4.900,000) Put 6 month EURIBOR Swaption   Expires 140/22022   Shrike 0.11   10,734   (27.289)   (4.900,000) Put 6 month EURIBOR Swaption   Expires 140/22022   Shrike 0.11   10,734   (27.289)   (4.900,000) Put 6 month EURIBOR Swaption   Expires 140/22022   Shrike 0.11   5.339   (22.253)   (4.900,000) Put 6 month EURIBOR Swaption   Expires 140/22022   Shrike 0.11   5.339   (22.253)   (4.900,000) Call 3 month LIBOR Swaption   Expires 280/5/2022   Shrike 0.11   5.339   (22.253)   (4.900,000) Call 3 month LIBOR Swaption   Expires 280/5/2022   Shrike 0.11   5.339   (22.253)   (4.900,000) Call 3 month LIBOR Swaption   Expires 280/5/2022   Shrike 0.10   (555)   (7.024)   (2.340,000) Call 3 month LIBOR Swaption   Expires 280/5/2021   Shrike 1.68   (6.029) (24.969)   (2.340,000) Call 3 month LIBOR Swa	(2,970,000)	Put 6 month EURIBOR Swaption	Expires 14/06/2021	Strike 0.18	13,555	(5,129)	(
(6,640,000) Put 6 month EURBOR Swaption   Expires 1908/2021   Strike 0.03   3.358   (5,677)   (6,928)   (6,540,000) Put 6 month EURBOR Swaption   Expires 1908/2021   Strike 0.10   6.060   (6,768)   (6,279)   (6,928)   (6,940,000) Put 6 month EURBOR Swaption   Expires 2008/2021   Strike 0.02   2.053   (2,697)   (2,698)   (2,490,000) Put 6 month EURBOR Swaption   Expires 2008/2021   Strike 0.09   2,789   (3,900)   (3,940,000) Put 6 month EURBOR Swaption   Expires 2008/2021   Strike 0.09   2,789   (3,900)   (3,940,000) Put 6 month EURBOR Swaption   Expires 161/12021   Strike 0.09   3,776   (19,384)   (2,690,000) Put 6 month EURBOR Swaption   Expires 161/12021   Strike 0.08   3,710   (10,037)   (10,037)   (2,720,000) Put 6 month EURBOR Swaption   Expires 100/22022   Strike 0.22   15,850   (22,435)   (24,778)   (24,720,000) Put 6 month EURBOR Swaption   Expires 100/22022   Strike 0.22   15,850   (22,435)   (4,010,000) Put 6 month EURBOR Swaption   Expires 100/22022   Strike 0.22   15,850   (22,437)   (4,010,000) Put 6 month EURBOR Swaption   Expires 100/22022   Strike 0.11   1,774   (27,289)   (4,010,000) Put 6 month EURBOR Swaption   Expires 140/22022   Strike 0.11   1,776   (27,289)   (4,990,000) Put 6 month EURBOR Swaption   Expires 140/22022   Strike 0.11   1,776   (27,289)   (4,990,000) Put 6 month EURBOR Swaption   Expires 140/22022   Strike 0.11   1,776   (27,289)   (4,990,000) Put 6 month EURBOR Swaption   Expires 140/22022   Strike 0.11   1,776   (27,289)   (4,990,000) Put 6 month EURBOR Swaption   Expires 140/22022   Strike 0.11   1,776   (27,289)   (4,990,000) Put 6 month EURBOR Swaption   Expires 200/2202   Strike 0.11   1,776   (27,289)   (4,990,000) Put 6 month EURBOR Swaption   Expires 200/2202   Strike 0.11   1,776   (27,289)   (2,340,000) Call 3 month LIBOR Swaption   Expires 200/2202   Strike 0.11   1,776   (2,340,000) Call 3 month LIBOR Swaption   Expires 200/2202   Strike 0.68   (1,704)   (1,704)   (1,704)   (1,704)   (1,704)   (1,704)   (1,704)   (1,704)   (1,704)   (1,704)   (1,704)   (1,704)	(2,970,000)	Put 6 month EURIBOR Swaption	Expires 21/06/2021	Strike 0.22	14,572	(4,604)	(
4,500,000	(4,500,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.02	3,804	(4,450)	(
(5,640,000)   Put 6 month EURIBOR Swaption   Expires 1908/2021   Strike 0.02   2,053   (2,097)   (2,490,000)   Put 6 month EURIBOR Swaption   Expires 2008/2021   Strike 0.09   2,789   (3,900)   (3,940,000)   Put 6 month EURIBOR Swaption   Expires 1611/2021   Strike 0.15   7,784   (1),8384   (2,880,000)   Put 6 month EURIBOR Swaption   Expires 1611/2021   Strike 0.15   7,784   (1),8384   (2,880,000)   Put 6 month EURIBOR Swaption   Expires 1611/2021   Strike 0.15   7,784   (1),8384   (2,880,000)   Put 6 month EURIBOR Swaption   Expires 1611/2021   Strike 0.15   5,866   (40,220)   (2,720,000)   Put 6 month EURIBOR Swaption   Expires 100/2/2022   Strike 0.22   15,850   (52,343)   (4,010,000)   Put 6 month EURIBOR Swaption   Expires 100/2/2022   Strike 0.22   15,850   (52,343)   (4,010,000)   Put 6 month EURIBOR Swaption   Expires 100/2/2022   Strike 0.11   9,143   (27,289)   (4,010,000)   Put 6 month EURIBOR Swaption   Expires 14/0/2/2022   Strike 0.11   7,168   (32,937)   (4,940,000)   Put 6 month EURIBOR Swaption   Expires 14/0/2/2022   Strike 0.11   7,168   (32,937)   (4,940,000)   Put 6 month EURIBOR Swaption   Expires 14/0/2/2022   Strike 0.11   7,168   (32,937)   (4,940,000)   Put 6 month EURIBOR Swaption   Expires 14/0/2/2022   Strike 0.11   7,66   (50,221)    USD   (2,340,000)   Call 3 month LIBOR Swaption   Expires 26/05/2022   Strike 0.11   7,66   (50,221)   (2,340,000)   Call 3 month LIBOR Swaption   Expires 26/05/2022   Strike 0.11   7,66   (50,221)   (2,340,000)   Call 3 month LIBOR Swaption   Expires 26/05/2022   Strike 0.11   5,89   (60,221)   (2,340,000)   Call 3 month LIBOR Swaption   Expires 26/05/2021   Strike 1.68   (6,029)   (2,340,000)   (2,340,00	(5,640,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.03	3,358	(5,677)	(1
C2490,000   Put 6 month EURIBOR Swaption   Expires 2008/2021   Strike 0.09   2,789 (3,940,000   2,945 (2,940,000   2,946 month EURIBOR Swaption   Expires 15/11/2021   Strike 0.15   7,784 (19,384)   (19,384)   (2,680,000   Put 6 month EURIBOR Swaption   Expires 16/11/2021   Strike 0.16   7,784 (19,384)   (2,680,000   Put 6 month EURIBOR Swaption   Expires 100/2/2022   Strike 0.22   5,846 (40,220   2,720,000   Put 6 month EURIBOR Swaption   Expires 100/2/2022   Strike 0.22   5,846 (40,220   2,720,000   Put 6 month EURIBOR Swaption   Expires 100/2/2022   Strike 0.22   6,812 (23,478   4,910,000   Put 6 month EURIBOR Swaption   Expires 100/2/2022   Strike 0.22   6,812 (23,478   4,910,000   Put 6 month EURIBOR Swaption   Expires 140/2/2022   Strike 0.11   10,734 (27,289   4,910,000   Put 6 month EURIBOR Swaption   Expires 140/2/2022   Strike 0.11   10,734 (27,289   4,910,000   Put 6 month EURIBOR Swaption   Expires 140/2/2022   Strike 0.11   10,734 (27,289   4,990,000   Put 6 month EURIBOR Swaption   Expires 140/2/2022   Strike 0.11   5,339 (22,253   4,990,000   Put 6 month EURIBOR Swaption   Expires 140/2/2022   Strike 0.11   5,339 (22,253   4,990,000   Put 6 month EURIBOR Swaption   Expires 26/05/2021   Strike 0.11   5,339 (22,253   4,990,000   Put 6 month EURIBOR Swaption   Expires 26/05/2021   Strike 0.11   5,339 (22,253   4,990,000   Call 3 month LIBOR Swaption   Expires 170/62/201   Strike 1.68   (6,029) (2,340,000   Call 3 month LIBOR Swaption   Expires 170/62/201   Strike 0.11   5,339 (22,253   4,990,000   Call 3 month LIBOR Swaption   Expires 170/62/201   Strike 0.16   (555) (17,824   4,990,000   Call 3 month LIBOR Swaption   Expires 170/62/201   Strike 0.68   (7,094   (12,9905)   (2,340,000)   Call 3 month LIBOR Swaption   Expires 170/62/201   Strike 0.68   (7,094   (12,9905)   (12,99000)   Call 3 month LIBOR Swaption   Expires 170/62/201   Strike 0.88   (7,094   (12,9905)   (12,9905)   (12,99000)   (12,99000)   (12,99000)   (12,990000)   (12,99000000)   (12,9900000000000000000000000000000000000	(4,500,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.09	6,279	(6,928)	(
C2.490,000   Put 6 month EURIBOR Swaption   Expires 2008/2021   Strike 0.15   7,784   (13,980)	(5,640,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.10	6,060	(8,768)	(
(2,340,000) Put 6 month EURIBOR Swaption Expires 16/11/2021 Strike 0.15 7,784 (19,384) (2,089,000) Put 6 month EURIBOR Swaption Expires 18/11/2021 Strike 0.08 3,710 (10.037) (2,099,000) Put 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 15,860 (40,220) (42,720,000) Put 6 month EURIBOR Swaption Expires 10/02/2022 Strike 0.22 15,860 (62,343) (1,220,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.22 15,860 (62,343) (4,010,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 9,143 (27,289) (4,010,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 7,168 (32,937) (3,270,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 7,168 (32,937) (3,270,000) Put 6 month EURIBOR Swaption Expires 14/02/2022 Strike 0.11 7,66 (60,221) (4,990,000) Put 6 month EURIBOR Swaption Expires 28/05/2022 Strike 0.11 7,66 (60,221) (20,966 (769,203) (22,340,000) Call 3 month LIBOR Swaption Expires 28/05/2022 Strike 0.11 7,66 (60,221) (22,340,000) Call 3 month LIBOR Swaption Expires 28/05/2021 Strike 1.68 (9,093) (24,340,000) Call 3 month LIBOR Swaption Expires 27/06/2021 Strike 1.68 (9,093) (23,340,000) Call 3 month LIBOR Swaption Expires 27/06/2021 Strike 1.69 (555) (17,824) (30,990,000) Call 3 month LIBOR Swaption Expires 27/06/2021 Strike 1.69 (555) (17,824) (30,990,000) Call 3 month LIBOR Swaption Expires 27/06/2021 Strike 1.60 (555) (17,824) (17,742,000) Call 3 month LIBOR Swaption Expires 27/06/2022 Strike 0.63 11.364 (17,094) (120,905) (36,990,000) Call 3 month LIBOR Swaption Expires 27/06/2022 Strike 0.63 11.364 (17,094) (120,905) (36,990,000) Call 3 month LIBOR Swaption Expires 27/06/2021 Strike 1.60 (351) (17,742,000) Call 3 month LIBOR Swaption Expires 27/06/2021 Strike 1.60 (351) (17,742,000) Call 3 month LIBOR Swaption Expires 27/06/2021 Strike 1.60 (361) (17,742,000) Call 3 month LIBOR Swaption Expires 27/06/2021 Strike 1.60 (361) (17,742,000) Call 3 month LIBOR Swaption Expires 27/06/2021 Strike 1.60 (361) (17,742,000) Call 3 month LIBOR Swaption Expires 27/06/2021 Str	(2,490,000)	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.02	2,053	(2,507)	(
(2,340,000) Put 6 month EURIBOR Swaption Epires 100/2022 Strike 0.22 5,846 (40,220) Put 6 month EURIBOR Swaption Epires 100/2022 Strike 0.22 5,846 (40,220) Put 6 month EURIBOR Swaption Epires 100/2022 Strike 0.22 6,812 (23,478) (40,10,000) Put 6 month EURIBOR Swaption Epires 100/2022 Strike 0.22 6,812 (23,478) (40,10,000) Put 6 month EURIBOR Swaption Epires 140/20202 Strike 0.11 10,734 (27,289) Put 6 month EURIBOR Swaption Epires 140/20202 Strike 0.11 10,734 (27,289) Put 6 month EURIBOR Swaption Epires 140/20202 Strike 0.11 10,734 (27,289) Put 6 month EURIBOR Swaption Epires 140/20202 Strike 0.11 15,339 (22,253) (4,390,000) Put 6 month EURIBOR Swaption Epires 140/20202 Strike 0.11 5,339 (22,253) (4,390,000) Put 6 month EURIBOR Swaption Epires 140/20202 Strike 0.11 5,339 (22,253) (4,390,000) Put 6 month EURIBOR Swaption Epires 140/20202 Strike 0.11 5,339 (22,253) (4,390,000) Put 6 month EURIBOR Swaption Epires 140/20202 Strike 0.11 5,339 (22,253) (22,340,000) Call 3 month LIBOR Swaption Epires 140/20202 Strike 0.11 5,339 (39,390,000) Call 3 month LIBOR Swaption Epires 28/05/2021 Strike 1.58 8,934 (9,932) (2,340,000) Call 3 month LIBOR Swaption Epires 170/62021 Strike 1.58 8,934 (9,932) (2,340,000) Call 3 month LIBOR Swaption Epires 170/62021 Strike 1.59 (30,000,000) Call 3 month LIBOR Swaption Epires 170/62021 Strike 1.68 (17,004) (23,300,000) Call 3 month LIBOR Swaption Epires 20/04/2022 Strike 0.63 11,364 (17,004) (120,005) (36,980,000) Call 3 month LIBOR Swaption Epires 20/04/2022 Strike 0.63 11,364 (17,004) (17,000,000) Call 3 month LIBOR Swaption Epires 20/04/2022 Strike 0.63 (17,004) (17,000,000) Call 3 month LIBOR Swaption Epires 20/04/2022 Strike 0.63 (17,004) (17,000,000) Call 3 month LIBOR Swaption Epires 20/04/2022 Strike 0.63 (17,004) (17,000,000) Call 3 month LIBOR Swaption Epires 20/04/2022 Strike 0.63 (17,000) Call 3 month LIBOR Swaption Epires 20/04/2022 Strike 0.63 (17,000) Call 3 month LIBOR Swaption Epires 30/06/2021 Strike 3.33 (2,261 (173) (16,200) (17,000) Call 3 month LIBOR Swaption Epires	(2,490,000)	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.09	2,789	(3,900)	(
Q.290,000   Put 6 month EURIBOR Swaption   Expires 100/2/2022   Strike 0.22   5,846 (40,220)   (1,220,000)   Put 6 month EURIBOR Swaption   Expires 100/2/2022   Strike 0.22   6,812 (23,478)   (4,010,000)   Put 6 month EURIBOR Swaption   Expires 140/2/2022   Strike 0.22   6,812 (23,478)   (4,010,000)   Put 6 month EURIBOR Swaption   Expires 140/2/2022   Strike 0.11   9,143 (27,289)   (4,010,000)   Put 6 month EURIBOR Swaption   Expires 140/2/2022   Strike 0.11   7,188 (32,837)   (4,940,000)   Put 6 month EURIBOR Swaption   Expires 140/2/2022   Strike 0.11   7,188 (32,837)   (4,980,000)   Put 6 month EURIBOR Swaption   Expires 140/2/2022   Strike 0.11   5,339   (22,253)   (4,980,000)   Put 6 month EURIBOR Swaption   Expires 26/05/2/202   Strike 0.11   5,339   (22,253)   (4,980,000)   Put 6 month EURIBOR Swaption   Expires 26/05/2/202   Strike 0.11   5,339   (22,253)   (4,980,000)   Put 6 month EURIBOR Swaption   Expires 27/05/2/202   Strike 1.68   (6,029)   (24,369)   (2,340,000)   Call 3 month LIBOR Swaption   Expires 70/06/2/202   Strike 1.58   8,934   (9,932)   (2,340,000)   Call 3 month LIBOR Swaption   Expires 70/06/2/21   Strike 1.68   8,934   (9,932)   (2,340,000)   Call 3 month LIBOR Swaption   Expires 24/06/2/21   Strike 1.69   (17,044)   (120,905)   (36,980,000)   Call 3 month LIBOR Swaption   Expires 24/06/2/21   Strike 1.60   (555)   (17,824)   (30,090,000)   Call 3 month LIBOR Swaption   Expires 24/06/2/22   Strike 0.86   (17,044)   (120,905)   (36,980,000)   Call 3 month LIBOR Swaption   Expires 24/06/2/22   Strike 0.86   (17,044)   (120,905)   (36,980,000)   Call 3 month LIBOR Swaption   Expires 24/06/2/22   Strike 1.60   (17,044)   (120,905)   (36,980,000)   Call 3 month LIBOR Swaption   Expires 24/06/2/22   Strike 1.60   (17,044)   (120,905)   (36,980,000)   Call 3 month LIBOR Swaption   Expires 24/06/2/22   Strike 1.60   (17,044)   (120,905)   (36,980,000)   Call 3 month LIBOR Swaption   Expires 24/06/2/22   Strike 1.60   (17,044)   (17,045)   (36,000)   Call 3 month LIBOR Swaption   Expires 3	(3,940,000)	Put 6 month EURIBOR Swaption	Expires 15/11/2021	Strike 0.15	7,784	(19,384)	(
(2,220,000   Pul 6 month EURIBOR Swaption   Expires 10/02/2022   Sirike 0.22   6.812 (23,478)   (4,010,000)   Pul 6 month EURIBOR Swaption   Expires 14/02/2022   Sirike 0.11   10,734 (27,289)   (4,010,000)   Pul 6 month EURIBOR Swaption   Expires 14/02/2022   Sirike 0.11   10,734 (27,289)   (4,010,000)   Pul 6 month EURIBOR Swaption   Expires 14/02/2022   Sirike 0.11   10,734 (27,289)   (4,010,000)   Pul 6 month EURIBOR Swaption   Expires 14/02/2022   Sirike 0.11   15,339 (22,253)   (4,990,000)   Pul 6 month EURIBOR Swaption   Expires 14/02/2022   Sirike 0.11   5,339 (22,253)   (4,990,000)   Pul 6 month EURIBOR Swaption   Expires 26/05/2022   Sirike 0.11   5,339 (22,253)   (4,990,000)   Pul 6 month EURIBOR Swaption   Expires 26/05/2022   Sirike 0.11   796 (50,221)   (7,940,000)   (2,340,	(2,680,000)	Put 6 month EURIBOR Swaption	Expires 18/11/2021	Strike 0.08	3,710	(10,037)	(
(1,220,000)   Put 6 month EURIBOR Swaption   Expires 10/02/2022   Strike 0.11	(2,090,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	5,846	(40,220)	(
(4,010,000   Put 6 month EURIBOR Swaption   Expires 14/02/2022   Strike 0.11   10,734   (27,289   (4,040,000)   Put 6 month EURIBOR Swaption   Expires 14/02/2022   Strike 0.11   10,734   (27,289   (4,040,000)   Put 6 month EURIBOR Swaption   Expires 14/02/2022   Strike 0.11   5,339   (22,253 )   (4,990,000)   Put 6 month EURIBOR Swaption   Expires 26/05/2022   Strike 0.11   5,339   (22,253 )   (4,990,000)   Put 6 month EURIBOR Swaption   Expires 26/05/2022   Strike 0.11   5,339   (22,253 )   (4,990,000)   Put 6 month EURIBOR Swaption   Expires 26/05/2022   Strike 0.11   220,866   (769,203 )   (2,240,000)   Call 3 month LIBOR Swaption   Expires 26/05/2021   Strike 1.68   (6,029   (24,369 ) (2,240,000)   Call 3 month LIBOR Swaption   Expires 707/06/2021   Strike 1.68   8,334   (9,932 ) (2,240,000)   Call 3 month LIBOR Swaption   Expires 24/06/2021   Strike 1.69   (555)   (17,824 ) (30,990,000)   Call 3 month LIBOR Swaption   Expires 24/06/2021   Strike 1.60   (555)   (17,824 ) (30,990,000)   Call 3 month LIBOR Swaption   Expires 24/06/2021   Strike 0.66   (17,094 ) (120,905 ) (30,980,000)   Call 3 month LIBOR Swaption   Expires 24/06/2022   Strike 0.63   (17,044 ) (17,040 ) (17		Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	15,850		į
(4,010,000   Put 6 month EURIBOR Swaption   Expires 14/02/2022   Strike 0.11   7,168   (22,937)	(1,220,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	6,812	(23,478)	(
(4,340,000)	(4,010,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	9,143	(27,289)	(
(4,990,000)   Put 6 month EURIBOR Swaption   Expires 24/05/2022   Strike 0.11   796 (50,221)	(4,010,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	10,734		į
USD  (2,340,000) Call 3 month LIBOR Swaption Expires 28/05/2021 Strike 1.68 (6,029) (24,369) (2,340,000) Call 3 month LIBOR Swaption Expires 07/06/2021 Strike 1.58 8,934 (9,392) (2,340,000) Call 3 month LIBOR Swaption Expires 17/06/2021 Strike 1.62 78 (18,671) (2,340,000) Call 3 month LIBOR Swaption Expires 17/06/2021 Strike 1.60 (555) (17,824) (30,090,000) Call 3 month LIBOR Swaption Expires 22/11/2021 Strike 1.60 (555) (17,824) (30,090,000) Call 3 month LIBOR Swaption Expires 22/11/2021 Strike 1.60 (555) (17,824) (30,090,000) Call 3 month LIBOR Swaption Expires 22/11/2021 Strike 0.86 (17,094) (120,095) (36,980,000) Call 3 month LIBOR Swaption Expires 22/11/2021 Strike 0.86 (17,094) (120,095) (1,1742,000) Call Strike 1.60 (555) (17,824) (1,1742,000) Call USD / Put CNH Expires 14/11/2022 Strike 0.68 (17,094) (16,000) (860,000) Call USD / Put CNH Expires 30/06/2021 Strike 0.86 (17,094) (16,000) (860,000) Call USD / Put CNH Expires 30/06/2021 Strike 3,980,00 4,848 (28) (871,000) Call USD / Put KRW Expires 24/06/2021 Strike 3,390,00 4,848 (28) (871,000) Call USD / Put KRW Expires 24/06/2021 Strike 3,390,00 4,848 (28) (871,000) Call USD / Put KRW Expires 24/06/2021 Strike 3,390,00 4,848 (28) (871,000) Call USD / Put TWD Expires 10/06/2021 Strike 3,390,00 (3,100,000) (2,100,000) Call USD / Put TWD Expires 10/06/2021 Strike 3,390,00 (3,100,000) (2,100,000) Call USD / Put TWD Expires 10/06/2021 Strike 3,390,00 (3,100,000) (2,100,000) Call USD / Put TWD Expires 10/06/2021 Strike 3,390,00 (3,100,000) (2,100,000) Call USD / Put TWD Expires 10/06/2021 Strike 3,390,00 (3,100,000) (2,100,000) Call USD / Put TWD Expires 10/06/2021 Strike 3,390,00 (3,100,000) (2,100,000) Call USD / Put TWD Expires 10/06/2021 Strike 3,390,00 (3,100,000) (2,100,000) Call USD / Put TWD Expires 10/06/2021 Strike 3,390,00 (3,100,000) (2,100,000) Call USD / Put TWD Expires 10/06/2021 Strike 3,390,00 (3,100,000) (2,100,000) Call USD / Put TWD Expires 10/06/2021 Strike 3,50 (3,100,000) (2,100,000) Call USD / Call USD / Call USD / Call USD / Call USD		Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	7,168		į
USD (2.340,000) Call 3 month LIBOR Swaption Expires 28/05/2021 Strike 1.68 (6,029) (24,369) (2,340,000) Call 3 month LIBOR Swaption Expires 07/06/2021 Strike 1.58 8,934 (9,932) (2,340,000) Call 3 month LIBOR Swaption Expires 17/06/2021 Strike 1.58 8,934 (9,932) (2,340,000) Call 3 month LIBOR Swaption Expires 17/06/2021 Strike 1.62 78 (18,671) (2,340,000) Call 3 month LIBOR Swaption Expires 22/11/2021 Strike 1.60 (555) (17,824) (30,090,000) Call 3 month LIBOR Swaption Expires 22/11/2021 Strike 0.86 (17,094) (120,905) (36,890,000) Call 3 month LIBOR Swaption Expires 20/04/2022 Strike 0.63 11,364 (137,063) (17,200,000) Call 3 month LIBOR Swaption Expires 20/04/2022 Strike 0.63 11,364 (137,063) (17,200,000) Call 3 month LIBOR Swaption Expires 24/06/2021 Strike 0.63 11,679 (1,500) (880,000) Call USD / Put CNP Expires 24/06/2021 Strike 3,33 2,261 (173) (16,218) (1747,000) Call USD / Put CNP Expires 10/06/2021 Strike 3,33 2,261 (173) (871,000) Call USD / Put KRW Expires 10/06/2021 Strike 3,33 2,261 (173) (871,000) Call USD / Put KRW Expires 10/06/2021 Strike 3,33 2,261 (173) (880,000) Call USD / Put KRW Expires 10/06/2021 Strike 3,33 2,261 (173) (880,000) Call USD / Put TWD Expires 03/06/2021 Strike 21.25 2,865 (7) (880,000) Call USD / Put TWD Expires 10/06/2021 Strike 21.25 2,865 (7) (880,000) Call USD / Put TWD Expires 10/06/2021 Strike 21.55 4,865 (7) (2,340,000) Put 3 month LIBOR Swaption Expires 17/06/2021 Strike 1.68 18,340 (0) (3,360,000) Put 3 month LIBOR Swaption Expires 17/06/2021 Strike 0.98 19,966 (9) (2,340,000) Put 3 month LIBOR Swaption Expires 10/06/2021 Strike 0.98 19,966 (9) (2,340,000) Put 3 month LIBOR Swaption Expires 10/06/2021 Strike 1.62 8,327 (10,422) (2,340,000) Put 3 month LIBOR Swaption Expires 10/06/2021 Strike 1.68 8,327 (10,422) (2,340,000) Put 3 month LIBOR Swaption Expires 10/06/2021 Strike 1.60 2,694 (14,575) (3,660,000) Put 3 month LIBOR Swaption Expires 10/06/2021 Strike 1.60 2,694 (14,675) (1,475) (1,470,000) Put 3 month LIBOR Swaption Expires 10/06/2021 Strike 1.60 2,694 (14,675)	(3,270,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	5,339	(22,253)	(
USD   C2.340,000   Call 3 month LIBOR Swaption   Expires 28/05/2021   Strike 1.68   (6,029)   (24,369)   (2,340,000)   Call 3 month LIBOR Swaption   Expires 07/06/2021   Strike 1.58   8,934   (9,932)   (2,340,000)   Call 3 month LIBOR Swaption   Expires 27/06/2021   Strike 1.62   78   (18,671)   (2,340,000)   Call 3 month LIBOR Swaption   Expires 24/06/2021   Strike 1.60   (555)   (17,824)   (120,905)   (36,980,000)   Call 3 month LIBOR Swaption   Expires 22/11/2021   Strike 0.86   (17,094)   (120,905)   (36,980,000)   Call 3 month LIBOR Swaption   Expires 22/11/2021   Strike 0.86   (17,094)   (120,905)   (36,980,000)   Call 3 month LIBOR Swaption   Expires 22/11/2021   Strike 0.83   11,364   (137,063)   (137,063)   (1320,000)   Call USD / Put CNH   Expires 24/06/2021   Strike 6.48   1,679   (1,500)   (860,000)   Call USD / Put COP   Expires 03/06/2021   Strike 3.980.00   48,448   (28)   (871,000)   Call USD / Put LIS   Expires 10/06/2021   Strike 3.933   2,261   (173)   (871,000)   Call USD / Put KRW   Expires 24/06/2021   Strike 3.333   2,261   (173)   (871,000)   Call USD / Put KRW   Expires 24/06/2021   Strike 3.33   2,261   (173)   (871,000)   Call USD / Put KRW   Expires 24/06/2021   Strike 21.25   2,865   (7)   (880,000)   Call USD / Put TWD   Expires 17/06/2021   Strike 28.35   1,997   (2,49)   (2,49)   (2,440,000)   Call USD / Put TAR   Expires 27/08/2021   Strike 28.35   1,997   (4,485)   (2,240,000)   Put 3 month LIBOR Swaption   Expires 17/06/2021   Strike 0.98   19,956   (9)   (2,340,000)   Put 3 month LIBOR Swaption   Expires 27/06/2021   Strike 0.98   19,956   (9)   (2,340,000)   Put 3 month LIBOR Swaption   Expires 27/06/2021   Strike 0.98   19,956   (9)   (2,340,000)   Put 3 month LIBOR Swaption   Expires 27/06/2021   Strike 0.98   19,956   (9)   (2,340,000)   Put 3 month LIBOR Swaption   Expires 27/06/2021   Strike 0.98   19,956   (9)   (2,340,000)   Put 3 month LIBOR Swaption   Expires 27/06/2021   Strike 0.98   19,956   (9)   (2,340,000)   Put 3 month LIBOR Swaption   Expires 27/06/2021	(4,990,000)	Put 6 month EURIBOR Swaption	Expires 26/05/2022	Strike 0.11	796	(50,221)	(
(2,340,000) Call 3 month LIBOR Swaption Expires 28/05/2021 Strike 1.68 (6,029) (24,369) (2,340,000) Call 3 month LIBOR Swaption Expires 17/06/2021 Strike 1.58 8,934 (9,932) (2,340,000) Call 3 month LIBOR Swaption Expires 24/06/2021 Strike 1.62 78 (18,671) (2,340,000) Call 3 month LIBOR Swaption Expires 24/06/2021 Strike 1.60 (555) (17,824) (30,090,000) Call 3 month LIBOR Swaption Expires 22/11/2021 Strike 0.86 (17,094) (120,905) (36,980,000) Call 3 month LIBOR Swaption Expires 20/04/2022 Strike 0.83 11,364 (137,063) (1,200,000) Call 3 month LIBOR Swaption Expires 20/04/2022 Strike 0.63 11,364 (137,063) (1,742,000) Call USD / Put CNH Expires 24/06/2021 Strike 6.48 1,679 (1,500) (860,000) Call USD / Put CNH Expires 24/06/2021 Strike 6.48 1,679 (1,500) (860,000) Call USD / Put LNH Expires 24/06/2021 Strike 3.33 2,261 (173) (871,000) Call USD / Put ILS Expires 10/06/2021 Strike 3.33 2,261 (173) (871,000) Call USD / Put ILS Expires 10/06/2021 Strike 3.33 2,261 (173) (871,000) Call USD / Put INN Expires 24/06/2021 Strike 1,140.00 1,675 (1,339) (857,000) Call USD / Put MNN Expires 94/06/2021 Strike 1,140.00 1,675 (1,339) (857,000) Call USD / Put TMV Expires 17/06/2021 Strike 2.1.25 2,865 (7) (868,000) Call USD / Put TMV Expires 17/06/2021 Strike 1.550 497 (4,845) (2,340,000) Put 3 month LIBOR Swaption Expires 27/08/2021 Strike 1.50 497 (4,845) (2,340,000) Put 3 month LIBOR Swaption Expires 91/06/2021 Strike 0.98 19,956 (9) (2,340,000) Put 3 month LIBOR Swaption Expires 91/06/2021 Strike 0.98 19,956 (9) (2,340,000) Put 3 month LIBOR Swaption Expires 91/06/2021 Strike 1.60 8,327 (10,422) (2,340,000) Put 3 month LIBOR Swaption Expires 91/06/2021 Strike 1.60 8,327 (10,422) (2,340,000) Put 3 month LIBOR Swaption Expires 91/06/2021 Strike 1.60 8,327 (10,422) (2,340,000) Put 3 month LIBOR Swaption Expires 91/06/2021 Strike 1.60 9,44 (4,575) (4,697) (4,					220,866	(769,203)	(
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(860,000) Call USD / Put COP Expires 03/06/2021 Strike 3,980.00 4,848 (28) (871,000) Call USD / Put ILS Expires 10/06/2021 Strike 3.33 2,261 (173) (871,000) Call USD / Put KRW Expires 24/06/2021 Strike 3.33 2,261 (173) (1,339) (857,000) Call USD / Put KRW Expires 03/06/2021 Strike 21.25 2,865 (7) (868,000) Call USD / Put TWD Expires 17/06/2021 Strike 28.35 1,997 (249) (871,000) Call USD / Put TWD Expires 17/06/2021 Strike 28.35 1,997 (4,845) (2,340,000) Put 3 month LIBOR Swaption Expires 28/05/2021 Strike 1.68 18,340 (0) (3,360,000) Put 3 month LIBOR Swaption Expires 01/06/2021 Strike 0.91 21,879 (633) (3,630,000) Put 3 month LIBOR Swaption Expires 01/06/2021 Strike 0.98 19,956 (9) (2,340,000) Put 3 month LIBOR Swaption Expires 01/06/2021 Strike 0.98 19,956 (9) (2,340,000) Put 3 month LIBOR Swaption Expires 01/06/2021 Strike 1.58 11,169 (7,697) (2,340,000) Put 3 month LIBOR Swaption Expires 01/06/2021 Strike 1.58 11,169 (7,697) (2,340,000) Put 3 month LIBOR Swaption Expires 17/06/2021 Strike 1.62 8,327 (10,422) (2,340,000) Put 3 month LIBOR Swaption Expires 28/06/2021 Strike 1.60 2,694 (14,575) (3,640,000) Put 3 month LIBOR Swaption Expires 25/06/2021 Strike 1.60 2,694 (14,575) (3,640,000) Put 3 month LIBOR Swaption Expires 25/06/2021 Strike 1.60 2,694 (14,575) (860,000) Put 3 month LIBOR Swaption Expires 01/07/2021 Strike 1.25 14,815 (751) (860,000) Put 3 month LIBOR Swaption Expires 01/07/2021 Strike 2.44 13,754 (436) (860,000) Put 3 month LIBOR Swaption Expires 01/07/2021 Strike 2.40 11,836 (806) (860,000) Put 3 month LIBOR Swaption Expires 01/07/2021 Strike 2.35 11,207 (1,392) (14,740,000) Put 3 month LIBOR Swaption Expires 01/07/2021 Strike 2.35 (600 (11,011) (886,000) Put 3 month LIBOR Swaption Expires 01/07/2021 Strike 2.35 (600 (11,011) (886,000) Put 3 month LIBOR Swaption Expires 01/07/2021 Strike 2.35 (600 (11,011) (886,000) Put 3 month LIBOR Swaption Expires 01/07/2021 Strike 2.35 (600 (11,011) (886,000) Put 3 month LIBOR Swaption Expires 01/06/2021 Strike 2.35 (600 (11,011) (600) (600) Put 3 month L	,	·	•			,	(
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(860,000) Put 3 month LIBOR Swaption Expires 07/07/2021 Strike 2.35 11,207 (1,392) (14,740,000) Put 3 month LIBOR Swaption Expires 10/08/2021 Strike 0.88 (58,311) (104,005) (14,740,000) Put 3 month LIBOR Swaption Expires 10/08/2021 Strike 1.01 (29,660) (59,140) (838,000) Put USD / Call RUB Expires 30/09/2021 Strike 72.35 600 (11,011) (866,000) Put USD / Call TWD Expires 17/06/2021 Strike 27.75 (1,825) (5,608)  4L WRITTEN OPTIONS (1,346,858)		-	•				
(14,740,000)       Put 3 month LIBOR Swaption       Expires 10/08/2021       Strike 0.88       (58,311)       (104,005)         (14,740,000)       Put 3 month LIBOR Swaption       Expires 10/08/2021       Strike 1.01       (29,660)       (59,140)         (838,000)       Put USD / Call RUB       Expires 30/09/2021       Strike 72.35       600       (11,011)         (868,000)       Put USD / Call TWD       Expires 17/06/2021       Strike 27.75       (1,825)       (5,608)         AL WRITTEN OPTIONS         t USD (1,683,606))		•	•				(
(14,740,000) (838,000)       Put 3 month LIBOR Swaption (838,000)       Expires 10/08/2021 Put USD / Call RUB       Strike 1.01 (29,660) (59,140)         (868,000)       Put USD / Call RUB       Expires 30/09/2021 Strike 27.75 (1,825) (5,608)         117,908       (571,767)     AL WRITTEN OPTIONS  SUSD (1,683,606)			•				(
(838,000) Put USD / Call RUB Expires 30/09/2021 Strike 72.35 600 (11,011) (868,000) Put USD / Call TWD Expires 17/06/2021 Strike 27.75 (1,825) (5,608) 117,908 (571,767)  AL WRITTEN OPTIONS (USD (1,683,606)) (1,346,858)		•	•				(
(868,000) Put USD / Call TWD Expires 17/06/2021 Strike 27.75 (1,825) (5,608)  117,908 (571,767)  AL WRITTEN OPTIONS (1,683,606)) (1,346,858)			•				(
AL WRITTEN OPTIONS (1,346,858)			•				(
t USD (1,683,606)) (1,346,858)					117,908	(571,767)	(
AL OPTIONS						(1,346,858)	(

onal ount	Pay	Receive	Currency	Maturity Date	Gain USD	Shareholder Equit
	Interest Rate Swaps					
98,990,000	Floating (AUD 3 month BBSW)	Fixed 0.190%	AUD	22/02/2023	27,253	0.0
19,050,000	Fixed 0.400%	Floating (AUD 3 month BBSW)	AUD	15/09/2024	11,115	0.0
10,040,000	Floating (AUD 6 month BBSW)	Fixed 0.500%	AUD	16/06/2026	23,814	0.0
7,550,000	Floating (AUD 6 month BBSW)	Fixed 1.500%	AUD	02/02/2031	26,207	0.0
15,480,000	Floating (AUD 6 month BBSW)	Fixed 2.500%	AUD	24/02/2031	78,074	0.0
5,390,000	Floating (AUD 6 month BBSW)	Fixed 1.000%	AUD	16/06/2031	48,409	0.0
5,190,000	Fixed 2.750%	Floating (AUD 6 month BBSW)	AUD	24/02/2041	7,015	0.0
2,522,693	Fixed 6.320%	Floating (AGD 6 month BBGW)	BRL	02/01/2025	11,547	0.0
		Fixed 0.804%	CAD			0.0
90,170,000	Floating (CAD 3 month CDOR)	Fixed 0.750%	CAD	28/02/2023 01/03/2023	46,084	
147,460,000	Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR)		CAD		71,574 994	0.0
9,600,000	,	Fixed 0.750%		16/06/2024		
5,060,000	Floating (CAD 3 month CDOR)	Fixed 1.000%	CAD	16/06/2026	7,545	0.0
4,930,000	Floating (CAD 3 month CDOR)	Fixed 1.250%	CAD	16/06/2031	35,608	0.0
4,880,000	Floating (CAD 3 month CDOR)	Fixed 1.500%	CAD	16/06/2051	36,067	0.0
4,300,000	Fixed 0.000%	Floating (CHF 6 month LIBOR)	CHF	16/06/2026	2,478	0.0
9,780,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	28/03/2023	4,849	0.0
6,390,000	Fixed 1.390%	Floating (EUR 12 month LIBOR)	EUR	15/03/2026	110,618	0.0
5,610,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	17/05/2026	11,512	0.0
24,300,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)	EUR	16/06/2026	88,195	0.0
7,390,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	16/06/2026	16,631	0.0
27,390,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	15/09/2026	53,300	0.0
2,420,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	16/02/2027	8,846	0.0
3,640,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)	EUR	16/06/2028	19,346	0.0
5,430,000	Fixed 0.080%	Floating (EUR 6 month EURIBOR)	EUR	28/03/2031	42,849	0.0
10,320,000	Fixed 0.260%	Floating (EUR 6 month EURIBOR)	EUR	21/05/2040	592,221	0.4
620,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)	EUR	16/06/2051	25,961	0.0
14,990,000	Floating (GBP 1 month SONIA)	Fixed 0.000%	GBP	16/06/2026	742	0.0
12,450,000	Fixed 1.000%	Floating (GBP 1 month SONIA)	GBP	26/01/2031	9,079	0.0
		,				
7,320,000	Fixed 1.000%	Floating (GBP 1 month SONIA)	GBP	10/02/2031	9,220	0.0
14,330,000	Fixed 0.250%	Floating (GBP 1 month SONIA)	GBP	16/06/2031	64,893	0.0
1,727,690,000	Fixed 1.250%	Floating (KRW 3 month LIBOR)	KRW	15/09/2023	2,515	0.0
795,390,000	Fixed 1.500%	Floating (KRW 3 month LIBOR)	KRW	15/09/2026	429	0.00
7,945,000	Floating (MXN 1 month TIIE)	Fixed 6.400%	MXN	04/06/2031	3,750	0.00
80,620,000	Floating (NOK 6 month NIBOR)	Fixed 1.500%	NOK	16/06/2026	22,394	0.02
80,310,000	Fixed 1.240%	Floating (NOK 6 month NIBOR)	NOK	29/10/2030	185,544	0.1
1,710,000	Floating (NZD 3 month NZDBB)	Fixed 3.000%	NZD	16/09/2031	5,444	0.00
30,370,000	Floating (SEK 3 month STIBOR)	Fixed 1.273%	SEK	11/05/2031	2,602	0.00
14,970,000	Floating (USD 3 month LIBOR)	Fixed 0.250%	USD	15/09/2024	14,653	0.0
11,280,000	Floating (USD 3 month LIBOR)	Fixed 0.500%	USD	16/06/2026	42,335	0.0
11,800,000	Floating (USD 3 month LIBOR)	Fixed 2.209%	USD	25/02/2031	15,292	0.0
10,540,000	Floating (USD 3 month LIBOR)	Fixed 2.378%	USD	09/03/2031	98,055	0.0
2,525,000	Fixed 4.000%	Floating (ZAR 3 month JIBAR)	ZAR	16/06/2023	273	0.0
4,530,000	Floating (ZAR 3 month JIBAR)	Fixed 6.250%	ZAR	17/06/2026	4,706	0.00
650,000	Floating (ZAR 3 month JIBAR)	Fixed 7.750%	ZAR	16/06/2031	836	0.0
REALISED GAIN	ON INTEREST RATE SWAPS				1,890,874	1.5
	Credit Default Swaps					
575,000	Floating (iTraxx Europe Crossover Series 35 Version 1)	Fixed 5.000%	EUR	20/06/2026	11,730	0.0
30,000	Floating (Colombia Government International Bond)	Fixed 1.000%	USD	20/12/2023	425	0.0
550,000	Floating (General Electric Co.)	Fixed 1.000%	USD	20/06/2024	12,884	0.0
275,000	Floating (General Electric Co.)	Fixed 1.000%	USD	20/12/2024	7,060	0.0
2,612,800	Floating (The Markit CDX North America High Yield 34 Version 1 Index)	Fixed 5.000%	USD	20/06/2025	395,184	0.3
6,525,000	Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%	USD	20/06/2025	66,457	0.0
5,175,000	Floating (The Markit CDX North America Investment Grade 35 Version 1 Index)	Fixed 1.000%	USD	20/12/2025	22,890	0.0
3,380,000	Floating (Markit CDX Emerging Markets 35 Version 1 Index)	Fixed 1.000%	USD	20/06/2026	30,218	0.0
300,000	Floating (The Markit CMBX North America BBB- 11 Index)	Fixed 3.000%	USD	18/11/2054	74,984	0.00
150,000	Floating (The Markit CMBX North America BBB- 11 Index)	Fixed 3.000%	USD	18/11/2054	14,999	0.0
100,000	Floating (The Markit CMBX North America BBB- 11 Index)	Fixed 3.000%	USD	18/11/2054	3,276	0.0
100,000	Floating (The Markit CMBX North America BBB- 8 Index)	Fixed 3.000%	USD	17/10/2057	11,771	0.0

	Net Local					Unrealised	% o
Posting Fire Market CMBX North   Fixed 3.000%   USD   17/10/2067   463	Notional	Pay	Receive	Currency	Maturity Date	Gain	Shareholders Equity
Posting Fig. 1	250,000	Floating (The Markit CMBX North	Fixed 3.000%	USD	17/10/2057	463	0.00
Floating (The Markit CMBX North America BBS 10   17/11/2059   1,766	100,000	Floating (The Markit CMBX North	Fixed 3.000%	USD	17/11/2059	16,601	0.01
10,000   Floating (The Markit CMBX North America BBS   1791   1796   1	150,000	Floating (The Markit CMBX North	Fixed 3.000%	USD	17/11/2059	6,844	0.0
NumeraliseD GAIN ON CREDIT DEFAULT SWAPS   2,568,881	100,000	Floating (The Markit CMBX North	Fixed 3.000%	USD	17/11/2059	1,796	0.00
National   Pay   Receive   Currency   Maturity Data   Loss	UNREALISED GA	<u> </u>				678,107	0.55
Nationator   Pay   Receive	TOTAL UNREALIS	SED GAIN ON SWAP CONTRACTS				2,568,981	2.07
							% of Shareholders
Fise   Fise		Pay	Receive	Currency	Maturity Date		Equity
17.930,000   Floating (AUD 3 month BBSW)	56 860 000		Fixed 0.500%	ΔIID	25/01/2024	(106 157)	(0.09)
16.890.000   Fixed 1,550%   Floating (ALD 6 month BBSW)   Fixed 1,240%   AUD		,				, ,	(0.03)
8,870,000   Floating (AUD & month BBSW)   Fixed 1,240%   AUD 2101/2031 (373,766)   5,730,000   Floating (BRL 1 month BRCDI)   Fixed 3,390%   BRL 0301/2022 (7,704)   A470,000   Floating (BRL 1 month BRCDI)   Fixed 4,120%   BRL 0201/2023 (4,4470,000   Floating (BRL 1 month BRCDI)   Fixed 4,120%   BRL 0201/2023 (4,94)   A770,000   Floating (BRL 1 month BRCDI)   Floating (CAP 3 month LIBOR)   Floating (BRL 1 month BRCDI)   Floating		- '				,	(0.01)
20,740,000   Floating (AUD 6 month BBSW)   Fixed 1.710%   AUD 21/01/2021 (373,768)   Floating (BRL 1 month BRCDI)   Fixed 3.390%   BRL 03/01/2022 (57,704)   2.375,000   Floating (BRL 1 month BRCDI)   Fixed 4.120%   BRL 02/01/2023 (404)   2.720,000   Floating (BRL 1 month BRCDI)   Fixed 4.290%   BRL 02/01/2023 (404)   2.720,000   Floating (BRL 1 month BRCDI)   Fixed 4.280%   BRL 02/01/2023 (404)   2.720,000   Floating (BRL 1 month BRCDI)   Fixed 4.280%   BRL 02/01/2024 (1.1.23)   2.00,000   Floating (BRL 1 month BRCDI)   Fixed 4.380%   BRL 02/01/2024 (1.1.23)   3.800,000   Floating (BRL 1 month BRCDI)   Fixed 7.370%   BRL 02/01/2024 (1.1.23)   3.800,000   Floating (BRL 1 month BRCDI)   Fixed 7.370%   BRL 02/01/2024 (1.1.23)   3.800,000   Floating (CAD 3 month CDOR)   Floating (BRL 1 month BRCDI)   BRL 04/01/2027 (914)   4.930,000   Floating (CAD 3 month CDOR)   Fixed 0.700%   CAD 1811/2023 (32,238)   4.930,000   Floating (CAD 3 month CDOR)   Fixed 0.000%   CHF 1606/2023 (407)   5.890,000   Floating (CAD 3 month LBOR)   Fixed 0.000%   CHF 1606/2023 (407)   5.890,000   Floating (EUR 6 month LBOR)   Fixed 0.000%   EUR 17/05/2023 (407)   1.180,000   Floating (EUR 6 month LBOR)   Fixed 0.000%   EUR 17/05/2023 (407)   1.180,000   Floating (EUR 6 month LBOR)   Fixed 0.000%   EUR 28/03/2026 (45,998)   9.890,000   Floating (EUR 6 month EURIBOR)   Fixed 0.050%   EUR 28/03/2026 (45,998)   9.890,000   Floating (EUR 6 month EURIBOR)   Fixed 0.050%   EUR 1.002/2031 (143,420)   1.240,000   Floating (EUR 6 month EURIBOR)   Fixed 0.050%   EUR 1.002/2031 (143,420)   1.240,000   Floating (EUR 6 month EURIBOR)   Fixed 0.050%   EUR 1.002/2031 (143,420)   1.240,000   Floating (EUR 6 month EURIBOR)   Fixed 0.050%   EUR 1.002/2031 (143,420)   1.240,000   Fixed 0.050%   Floating (EUR 6 month EURIBOR)   Floating (EUR 6 month EURIBOR)   Floating (EUR 6 month EURIBOR)   Floating (EUR 6 month EURIBOR)   Floating (EUR 6 month EURIBOR)   Floating (EUR 6 month EURIBOR)   Floating (EUR 6 month EURIBOR)   Floating (EUR 6 month EURIBOR)   Float			- ,				(0.18)
5,730,000         Floating (BRL 1 month BRCDI)         Fixed 3.390%         BRL         03/01/2022         (7,704)           4,470,000         Floating (BRL 1 month BRCDI)         Fixed 4.120%         BRL         0.20/1/2023         (494)           2,720,000         Floating (BRL 1 month BRCDI)         Fixed 4.230%         BRL         0.20/1/2024         (9,293)           2,000         Floating (BRL 1 month BRCDI)         Fixed 4.930%         BRL         0.20/1/2024         (1,123)           3,800,000         Floating (BRL 1 month BRCDI)         Fixed 4.930%         BRL         0.20/1/2024         (1,163)           3,800,000         Fixed 8.90%         Floating (BRL 1 month BRCDI)         Fixed 9.700%         CAD         BRL         0.20/1/2024         (1,162)           2,800,000         Floating (CRD 5 month CDOR)         Fixed 0.000%         CAP         1.81/1/2023         (62,238)           4,800,000         Floating (EUR 6 month LIBOR)         Fixed 0.000%         CNY         1.50/9/2023         (50)           1,180,000         Floating (EUR 6 month LIBOR)         Fixed 2.500%         CNY         1.50/9/2023         (50)           1,140,000         Floating (EUR 6 month LIBOR)         Fixed 0.000%         EUR         1.20/9/2023         (53)           1,140,000		,					(0.30)
4,470,000   Fixed 5,800%		- '	Fixed 3.390%	BRL	03/01/2022		(0.01
2,720,000	2,375,000				03/01/2022		(0.00)
2,720,000   Floating (BRL 1 month BRCDI)   Fixed 4.230%   BRL   02/01/2024   (1,123)	4,470,000	Fixed 5.800%		BRL	02/01/2023	(404)	(0.00)
200,000   Floating (BRL 1 month BRCDI)   Fixed 4,930%   BRL   0201/2024   (1,123)	2,720,000	Floating (BRL 1 month BRCDI)	Fixed 4.230%	BRL	02/01/2023		(0.01
3,800,000   Fixed 3,465%   Floating (BRL 1 month BRCDI)   BRL   0,401/2027   (914)	200,000	Floating (BRL 1 month BRCDI)	Fixed 4.930%	BRL	02/01/2024		(0.00
22,620,000   Floating (CAD 3 month CDOR)   Fixed 0.700%   CHF   16106/2028 (17,975)	6,200,000	Floating (BRL 1 month BRCDI)	Fixed 7.370%	BRL	02/01/2024		(0.00
4,030,000         Floating (CHF 6 month LIBOR)         Fixed 0.000%         CHF         16/06/2028         (17,975)           5,890,000         Floating (CNY 3 month LIBOR)         Fixed 2.500%         CNY         15/09/2023         (530)           4,460,000         Fixed 0.000%         Floating (EUR 6 month LIBOR)         EUR         17/05/2023         (407)           1,180,000         Floating (EUR 6 month LIBOR)         Fixed 0.000%         EUR         28/03/2026         (45,999)           19,140,000         Floating (EUR 6 month EURIBOR)         Fixed 0.050%         EUR         21/05/2030         (445,298)           9,880,000         Floating (EUR 6 month EURIBOR)         Fixed 0.050%         EUR         12/02/2031         (116,743)           6,030,000         Floating (EUR 12 month LIBOR)         Fixed 1.450%         EUR         15/03/2031         (114,743)           4,880,000         Floating (EUR 6 month EURIBOR)         Fixed 0.000%         EUR         15/06/2031         (2,912)           1,2600,000         Fixed 0.250%         Floating (EUR 6 month EURIBOR)         EUR         15/09/2031         (70,379)           1,294,000         Fixed 0.200%         Floating (EUR 6 month EURIBOR)         EUR         15/09/2031         (2,912)           1,2600,000         Fixed 0.250%	3,800,000		Floating (BRL 1 month BRCDI)	BRL	04/01/2027		(0.00
4,030,000         Floating (CHF 6 month LIBOR)         Fixed 0.000%         CNY         15/09/2023         (530)           4,480,000         Floating (CNY 3 month LIBOR)         Fixed 0.000%         CNY         15/09/2023         (530)           1,180,000         Floating (EUR 6 month LIBOR)         Fixed 0.000%         EUR         17/05/2023         (94)           1,223,000         Floating (EUR 6 month LIBOR)         Fixed 0.000%         EUR         28/03/2026         (45,969)           1,940,000         Floating (EUR 6 month EURIBOR)         Fixed 0.050%         EUR         21/05/2030         (445,289)           9,880,000         Floating (EUR 6 month EURIBOR)         Fixed 0.050%         EUR         12/02/2031         (16,743)           6,030,000         Floating (EUR 12 month LIBOR)         Fixed 1.450%         EUR         15/03/2031         (114,749)           4,880,000         Floating (EUR 6 month EURIBOR)         Fixed 0.000%         EUR         15/09/2031         (12,912)           1,2600,000         Fixed 0.000%         Floating (EUR 6 month EURIBOR)         EUR         15/09/2031         (2,912)           1,2600,000         Fixed 0.000%         Floating (EUR 6 month EURIBOR)         EUR         14/02/2032         (3,280)           3,310,000         Fixed 0.000%	22,620,000	Floating (CAD 3 month CDOR)	Fixed 0.700%	CAD	18/11/2023	(82,238)	(0.07
4,460,000   Fixed 0,000%   Floating (EUR 6 month LIBOR)   Fixed 0,000%   EUR   16/06/2023   (94)	4,030,000	Floating (CHF 6 month LIBOR)	Fixed 0.000%	CHF	16/06/2028	(17,975)	(0.01
1,180,000   Floating (EUR 6 month LIBOR)   Fixed 0.000%   EUR 28/03/2026 (45,969)     19,140,000   Floating (EUR 6 month EURIBOR)   Fixed 0.050%   EUR 21/05/2030 (45,969)     19,140,000   Floating (EUR 6 month EURIBOR)   Fixed 0.500%   EUR 12/02/2031 (116,743)     6,030,000   Floating (EUR 12 month EURIBOR)   Fixed 0.500%   EUR 12/02/2031 (116,743)     2,490,000   Fixed 0.250%   Floating (EUR 6 month EURIBOR)   Fixed 1.450%   EUR 15/03/2031 (134,120)     2,490,000   Fixed 0.250%   Floating (EUR 6 month EURIBOR)   Fixed 1.450%   EUR 16/06/2031 (2,912)     12,600,000   Fixed 0.000%   Floating (EUR 6 month EURIBOR)   Fixed 0.000%   EUR 16/06/2031 (2,912)     12,600,000   Fixed 0.000%   Floating (EUR 6 month EURIBOR)   EUR 16/06/2031 (70,379)     1,100,000   Fixed 0.000%   Floating (EUR 6 month EURIBOR)   EUR 16/06/2032 (3,280)     3,310,000   Fixed 0.000%   Floating (EUR 6 month EURIBOR)   EUR 0.505/2041 (20,810)     1,994,000,000   Fixed 0.000%   Floating (JPY 6 month LIBOR)   JPY 19/03/2030 (2,127)     1,343,910,000   Fixed 0.000%   Floating (JPY 6 month LIBOR)   JPY 19/03/2030 (2,127)     1,343,910,000   Fixed 0.000%   Floating (JPY 6 month LIBOR)   JPY 19/06/2031 (45,828)     257,670,000   Fixed 0.500%   Floating (JPY 6 month LIBOR)   JPY 19/06/2031 (45,828)     28,200,000   Fixed 4.700%   Floating (JPY 6 month LIBOR)   JPY 19/06/2031 (45,828)     28,200,000   Fixed 2.130%   Floating (JPY 6 month NIBOR)   NOK 11/05/2031 (2,256)     6,050,000   Fixed 1.000%   Floating (JPY 6 month NIBOR)   NOK 11/05/2031 (2,256)     6,050,000   Fixed 2.000%   Floating (JPY 6 month NIBOR)   NOK 11/05/2031 (2,256)     1,220,000   Fixed 1.000%   Floating (JPY 6 month NIBOR)   NOK 11/05/2031 (2,256)     1,220,000   Fixed 1.000%   Floating (JPY 6 month NIBOR)   PLN 16/06/2023 (4,627)     1,220,000   Fixed 2.500%   Floating (JPY 6 month NIBOR)   PLN 16/06/2023 (4,627)     1,220,000   Fixed 2.500%   Floating (JPY 6 month NIBOR)   PLN 16/06/2024 (4,627)     1,220,000   Fixed 1.000%   Floating (JPY 6 month NIBOR)   NOK 11/05/2031 (1,6	5,890,000	Floating (CNY 3 month LIBOR)	Fixed 2.500%	CNY	15/09/2023		(0.00
12,230,000   Floating (EUR 6 month LIBOR)   Fixed 0.000%   EUR   28/03/2026 (45,969)   19,140,000   Floating (EUR 6 month EURIBOR)   Fixed 0.500%   EUR   21/05/2030 (445,298)   9,880,000   Floating (EUR 6 month EURIBOR)   Fixed 0.500%   EUR   12/02/2031 (113,473)   6,030,000   Fixed 0.250%   Fixed 1.450%   EUR   15/03/2031 (134,120)   14,490   4,880,000   Fixed 0.250%   Floating (EUR 6 month EURIBOR)   Fixed 0.000%   EUR   16/06/2031 (29,12)   12,600,000   Fixed 0.000%   Floating (EUR 6 month EURIBOR)   Fixed 0.000%   EUR   16/06/2031 (29,12)   12,600,000   Fixed 0.000%   Floating (EUR 6 month EURIBOR)   Fixed 0.219%   EUR   16/06/2031 (70,379)   1,100,000   Floating (EUR 6 month EURIBOR)   Fixed 0.219%   EUR   14/02/2032 (3,280)   3,310,000   Fixed 0.000%   Floating (EUR 6 month EURIBOR)   EUR   0,5005/2041 (20,810)   1,994,000,000   Fixed 0.000%   Floating (EUR 6 month EURIBOR)   JPY   16/06/2026 (76,609)   610,039,964   Fixed 0.250%   Floating (JPY 6 month LIBOR)   JPY   16/06/2030 (2,127)   1,343,910,000   Fixed 0.000%   Floating (JPY 6 month LIBOR)   JPY   16/06/2031 (45,828)   257,670,000   Fixed 0.500%   Floating (JPY 6 month LIBOR)   JPY   16/06/2031 (21,546)   61,265,000   Fixed 4.700%   Floating (JPY 6 month HIBOR)   JPY   16/06/2031 (21,546)   61,265,000   Fixed 4.700%   Floating (JPY 6 month HIBOR)   JPY   16/06/2031 (21,546)   61,265,000   Fixed 2.000%   Floating (JPY 6 month NIBOR)   NOK   11/05/2031 (2,926)   7,735,000   Fixed 2.500%   Floating (JPY 6 month NIBOR)   NOK   11/05/2031 (2,926)   7,735,000   Fixed 2.500%   Floating (JPY 6 month NIBOR)   NOK   11/05/2031 (2,926)   7,735,000   Fixed 2.500%   Floating (JPY 6 month NIBOR)   NOK   11/05/2031 (2,926)   7,735,000   Fixed 2.500%   Floating (JPY 6 month NIBOR)   PLN   16/06/2031 (14,124)   1,742,000   Floating (JPY 6 month NIBOR)   PLN   16/06/2031 (14,124)   1,742,000   Floating (JPY 6 month NIBOR)   Floating (JPY 6 month NIBOR)   PLN   16/06/2031 (14,124)   1,742,000   Floating (JPY 6 month NIBOR)   PLN   16/06/2031 (14,124)   1,742,000	4,460,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)	EUR	17/05/2023	(407)	(0.00
19,140,000   Floating (EUR 6 month EURIBOR)   Fixed 0.050%   EUR 12/05/2030 (445,28)   9,880,000   Floating (EUR 16 month EURIBOR)   Fixed 0.500%   EUR 12/02/2031 (116,743)   6,030,000   Floating (EUR 12 month LIBOR)   Fixed 1.450%   EUR 15/03/2031 (134,120)   2,490,000   Fixed 0.250%   Floating (EUR 6 month EURIBOR)   EUR 15/03/2031 (14,494)   4,880,000   Floating (EUR 6 month EURIBOR)   Fixed 0.000%   EUR 16/06/2031 (70,379)   1,100,000   Floating (EUR 6 month EURIBOR)   EUR 15/09/2031 (70,379)   1,100,000   Floating (EUR 6 month EURIBOR)   EUR 15/09/2031 (70,379)   1,100,000   Floating (EUR 6 month EURIBOR)   EUR 14/02/2032 (3,280)   1,994,000,000   Fixed 0.000%   Floating (EUR 6 month EURIBOR)   EUR 14/02/2032 (3,280)   1,994,000,000   Fixed 0.000%   Floating (EUR 6 month LIBOR)   JPY 16/06/2054 (76,09)   1,343,910,00   Fixed 0.000%   Floating (JPY 6 month LIBOR)   JPY 19/03/2030 (2,127)   1,343,910,00   Fixed 0.000%   Floating (JPY 6 month LIBOR)   JPY 19/03/2030 (2,127)   1,343,910,00   Fixed 0.000%   Floating (JPY 6 month LIBOR)   JPY 16/06/2051 (2,1546)   61,265,000   Fixed 4.700%   Floating (JPY 6 month LIBOR)   JPY 16/06/2051 (2,1546)   61,265,000   Fixed 2.130%   Floating (JPY 6 month LIBOR)   JPY 16/06/2051 (2,1546)   61,265,000   Fixed 2.130%   Floating (MNK 6 month NIBOR)   NOK 11/06/2031 (4,529)   37,360,000   Fixed 2.000%   Floating (NOK 6 month NIBOR)   NOK 11/06/2031 (4,529)   7,240,000   Floating (NZD 3 month NZDBB)   Fixed 1.250%   NZD 16/06/2031 (4,627)   7,250,000   Fixed 0.250%   Floating (PLN 6 month WIBOR)   PLN 16/06/2031 (4,627)   1,220,000   Floating (SEK 3 month STIBOR)   Fixed 0.750%   SEK 16/06/2031 (4,627)   7,350,000   Fixed 1.000%   Fixed 0.250%   Floating (USD 3 month LIBOR)   USD 0.30/3/2023 (5,680)   3,4520,000   Fixed 1.500%   Floating (USD 3 month LIBOR)   USD 0.30/3/2023 (5,680)   1,20,410,000   Fixed 2.500%   Floating (USD 3 month LIBOR)   USD 0.30/3/2023 (5,680)   1,20,410,000   Fixed 1.500%   Floating (USD 3 month LIBOR)   USD 0.30/3/2024 (3,782)   1,340,000   Fixed	1,180,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	16/06/2023	(94)	(0.00)
9,880,000 Floating (EUR 6 month EURIBOR) Fixed 0.500% EUR 12/02/2031 (116,743) 6,030,000 Floating (EUR 12 month LIBOR) Fixed 1.450% EUR 15/03/2031 (14,420) 4,880,000 Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) EUR 17/05/2031 (14,949) 4,880,000 Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) EUR 15/09/2031 (2,912) 11,000,000 Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) EUR 15/09/2031 (2,912) 11,000,000 Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) EUR 15/09/2031 (2,912) 11,000,000 Floating (EUR 6 month EURIBOR) EUR 14/02/2032 (3,280) 3,310,000 Fixed 0.900% Floating (EUR 6 month EURIBOR) EUR 0.50/05/2041 (20,810) 1,994,000,000 Floating (EUR 6 month EURIBOR) JPY 16/06/2026 (7,609) 610,039,984 Fixed 0.250% Floating (JPY 6 month LIBOR) JPY 19/03/2030 (2,127) 1,343,910,000 Fixed 0.000% Floating (JPY 6 month LIBOR) JPY 16/06/2031 (45,828) 257,670,000 Fixed 0.000% Floating (JPY 6 month LIBOR) JPY 16/06/2031 (45,828) 257,670,000 Fixed 0.250% Floating (JPY 6 month LIBOR) JPY 16/06/2031 (2,1546) 61,265,000 Fixed 2.130% Floating (MXN 1 month TIIE) MXN 14/06/2033 (5,703) 28,200,000 Fixed 2.130% Floating (MXN 1 month TIIE) MXN 14/06/2031 (2,926) 37,360,000 Fixed 2.000% Floating (NCK 6 month NIBOR) NOK 16/06/2031 (1,1324) 7,240,000 Floating (NZD 3 month NZDBB) Fixed 1.250% NOK 16/06/2031 (2,926) 6,050,000 Fixed 0.250% Floating (PLN 6 month WIBOR) PLN 16/06/2023 (6,616) 6,050,000 Fixed 0.250% Floating (PLN 6 month WIBOR) PLN 16/06/2023 (55,803) 120,410,000 Floating (SEK 3 month STIBOR) Fixed 0.500% SEK 16/06/2026 (8,659) 34,520,000 Floating (SEK 3 month STIBOR) Fixed 0.500% SEK 16/06/2021 (16,163) 120,410,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 0.3/03/2023 (55,803) 8,610,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 0.3/03/2023 (55,803) 8,610,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 11/03/2026 (32,282) 1,740,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 11/03/2026 (32,282) 1,740,000 Fixed 1.500% Floating (USD 3 month LIBOR) USD 11/03/20	12,230,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%	EUR	28/03/2026	(45,969)	(0.04
6,030,000   Floating (EUR 12 month LIBOR)   Fixed 1.450%   EUR   15/03/2031   (134,120)   2,490,000   Fixed 0.250%   Floating (EUR 6 month EURIBOR)   Floating (EUR 6 month EURIBOR)   EUR   17/05/2031   (1,949)   12,600,000   Fixed 0.000%   Floating (EUR 6 month EURIBOR)   Fixed 0.000%   EUR   15/09/2031   (70,379)   1,100,000   Floating (EUR 6 month EURIBOR)   Fixed 0.219%   EUR   15/09/2031   (70,379)   1,310,000   Fixed 0.900%   Floating (EUR 6 month EURIBOR)   EUR   05/05/2041   (20,810)   1,994,000,000   Fixed 0.000%   Floating (EUR 6 month EURIBOR)   EUR   05/05/2041   (20,810)   1,994,000,000   Fixed 0.000%   Floating (JPY 6 month LIBOR)   JPY   16/06/2026   (7,609)   0,10,399,64   Fixed 0.250%   Floating (JPY 6 month LIBOR)   JPY   16/06/2031   (45,628)   257,670,000   Fixed 0.500%   Floating (JPY 6 month LIBOR)   JPY   16/06/2031   (45,628)   257,670,000   Fixed 0.500%   Floating (JPY 6 month LIBOR)   JPY   16/06/2031   (45,628)   257,670,000   Fixed 0.500%   Floating (MNT 1 month TIBD)   MNX   14/06/2023   (21,546)   61,265,000   Fixed 4.700%   Floating (MNT M month TIBD)   MNX   14/06/2023   (22,540)   37,360,000   Fixed 2.130%   Floating (MNT 6 month NIBOR)   NOK   11/05/2031   (2,926)   37,360,000   Fixed 2.000%   Floating (MNT 6 month NIBOR)   NOK   11/05/2031   (2,926)   37,360,000   Fixed 0.250%   Floating (PLN 6 month WIBOR)   PLN   16/12/2021   (771)   7,925,000   Fixed 0.250%   Floating (PLN 6 month WIBOR)   PLN   16/12/2023   (4,627)   1,220,000   Floating (SEK 3 month STIBOR)   Fixed 0.500%   SEK   16/06/2026   (8,769)   34,520,000   Floating (SEK 3 month STIBOR)   Fixed 0.500%   SEK   16/06/2026   (8,769)   34,520,000   Floating (SEK 3 month STIBOR)   Fixed 0.500%   SEK   16/06/2024   (15,432)   7,350,000   Fixed 0.250%   Floating (USD 3 month LIBOR)   USD   16/06/2024   (15,432)   7,350,000   Fixed 1.598%   Floating (USD 3 month LIBOR)   USD   16/06/2031   (13,402)   120,410,000   Fixed 0.250%   Floating (USD 3 month LIBOR)   USD   16/06/2031   (13,402)   1,250,000   Fixed 1.500%   Float	19,140,000	Floating (EUR 6 month EURIBOR)	Fixed 0.050%	EUR	21/05/2030	(445,298)	(0.36
2,490,000         Fixed 0.250%         Floating (EUR 6 month EURIBOR)         EUR         17/05/2031         (14,949)           4,880,000         Floating (EUR 6 month EURIBOR)         Fixed 0.000%         EUR         16/06/2031         (2,912)           12,600,000         Fixed 0.000%         Floating (EUR 6 month LIBOR)         EUR         11/09/2031         (7,9379)           1,100,000         Floating (EUR 6 month EURIBOR)         Fixed 0.219%         EUR         14/02/2032         (3,280)           3,310,000         Fixed 0.900%         Floating (LPV 6 month LIBOR)         JPY         16/06/2026         (7,609)           610,039,964         Fixed 0.250%         Floating (JPY 6 month LIBOR)         JPY         19/03/2030         (2,127)           1,343,910,000         Fixed 0.500%         Floating (JPY 6 month LIBOR)         JPY         16/06/2031         (45,628)           257,670,000         Fixed 0.500%         Floating (JPY 6 month LIBOR)         JPY         16/06/2031         (45,628)           257,670,000         Fixed 0.500%         Floating (MXN 1 month TIBE)         MXN         14/06/2023         (5,703)           28,200,000         Fixed 4.700%         Floating (MXN 1 month NIBOR)         NOK         11/06/2026         (26,616)           6,050,000         Fixed 2.150% </td <td>9,880,000</td> <td></td> <td>Fixed 0.500%</td> <td></td> <td>12/02/2031</td> <td>(116,743)</td> <td>(0.09)</td>	9,880,000		Fixed 0.500%		12/02/2031	(116,743)	(0.09)
4,880,000         Floating (EUR 6 month EURIBOR)         Fixed 0.000%         EUR         16/06/2031         (2,912)           12,600,000         Fixed 0.000%         Floating (EUR 6 month LIBOR)         EUR         15/09/2031         (70,379)           1,100,000         Floating (EUR 6 month EURIBOR)         Fixed 0.219%         EUR         14/02/2032         (3,280)           3,310,000         Fixed 0.900%         Floating (EUR 6 month EURIBOR)         EUR         05/05/2041         (20,810)           1,994,000,000         Fixed 0.000%         Floating (JPY 6 month LIBOR)         JPY         16/06/2026         (7,609)           610,039,964         Fixed 0.000%         Floating (JPY 6 month LIBOR)         JPY         19/03/2030         (2,127)           1,343,910,000         Fixed 0.500%         Floating (JPY 6 month LIBOR)         JPY         16/06/2031         (45,628)           257,670,000         Fixed 0.500%         Floating (JPY 6 month LIBOR)         JPY         16/06/2031         (45,628)           257,670,000         Fixed 2.500%         Floating (MXN 1 month TIBC)         MXN         14/06/2023         (5,703)           28,200,000         Fixed 2.500%         Floating (MXN 1 month NIBOR)         NOK         11/06/2023         (5,703)           37,360,000         Fixed 2.50			Fixed 1.450%		15/03/2031	(134,120)	(0.11)
12,600,000   Fixed 0.000%   Floating (EUR 6 month LIBOR)   Floating (EUR 6 month LIBOR)   Floating (EUR 6 month EURIBOR)   Floating (EUR 6 month EURIBOR)   EUR   14/02/2032   (3,280)	2,490,000	Fixed 0.250%	Floating (EUR 6 month EURIBOR)		17/05/2031	(14,949)	(0.01)
1,100,000         Floating (EUR 6 month EURIBOR)         Fixed 0.219%         EUR         14/02/2032         (3,280)           3,310,000         Fixed 0.900%         Floating (EUR 6 month EURIBOR)         EUR         05/05/2041         (20,810)           610,039,964         Fixed 0.000%         Floating (JPY 6 month LIBOR)         JPY         19/03/2030         (2,127)           1,343,910,000         Fixed 0.000%         Floating (JPY 6 month LIBOR)         JPY         16/06/2031         (45,828)           257,670,000         Fixed 0.500%         Floating (JPY 6 month LIBOR)         JPY         16/06/2031         (45,828)           257,670,000         Fixed 0.500%         Floating (MXN 1 month LIBOR)         JPY         16/06/2051         (21,546)           61,265,000         Fixed 2.130%         Floating (MXN 1 month TIIE)         MXN         14/06/2023         (5,703)           28,200,000         Fixed 2.130%         Floating (NOK 6 month NIBOR)         NOK         11/05/2031         (2,926)           37,360,000         Fixed 2.000%         Floating (NOK 6 month NIBOR)         NOK         16/06/2031         (11,324)           6,050,000         Fixed 2.000%         Floating (PLN 6 month WIBOR)         PLN         16/12/2021         (771)           7,925,000         Fixed 1.000%							(0.00)
3,310,000         Fixed 0.900%         Floating (EUR 6 month EURIBOR)         EUR         05/05/2041         (20,810)           1,994,000,000         Fixed 0.000%         Floating (JPY 6 month LIBOR)         JPY         16/06/2026         (7,609)           610,039,964         Fixed 0.000%         Floating (JPY 6 month LIBOR)         JPY         19/03/2030         (2,127)           1,343,910,000         Fixed 0.000%         Floating (JPY 6 month LIBOR)         JPY         16/06/2031         (45,628)           257,670,000         Fixed 0.500%         Floating (JPY 6 month LIBOR)         JPY         16/06/2051         (21,546)           61,265,000         Fixed 4.700%         Floating (MN 1 month TIIE)         MXN         14/06/2023         (5,703)           28,200,000         Fixed 2.130%         Floating (NOK 6 month NIBOR)         NOK         11/05/2031         (2,926)           37,360,000         Fixed 2.000%         Floating (NOK 6 month NIBOR)         NOK         16/06/2031         (13,224)           7,240,000         Floating (NZD 3 month NZDBB)         Fixed 1.250%         NZD         16/06/2026         (26,816)           6,050,000         Fixed 0.250%         Floating (PLN 6 month WIBOR)         PLN         16/06/2026         (26,816)           7,925,000         Fixed 1.000% <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>(0.06)</td>							(0.06)
1,994,000,000         Fixed 0.000%         Floating (JPY 6 month LIBOR)         JPY         16/06/2026         (7,609)           610,039,964         Fixed 0.250%         Floating (JPY 6 month LIBOR)         JPY         19/03/2030         (2,127)           1,343,910,000         Fixed 0.500%         Floating (JPY 6 month LIBOR)         JPY         16/06/2031         (45,828)           257,670,000         Fixed 0.500%         Floating (JPY 6 month LIBOR)         JPY         16/06/2031         (45,828)           257,670,000         Fixed 4.700%         Floating (MXN 1 month TIIE)         MXN         14/06/2023         (5,703)           28,200,000         Fixed 2.130%         Floating (NOK 6 month NIBOR)         NOK         11/05/2031         (2,926)           37,360,000         Fixed 2.200%         Floating (NOK 6 month NIBOR)         NOK         16/06/2031         (13,324)           7,240,000         Floating (NZD 3 month NZDBB)         Fixed 1.250%         NZD         16/06/2026         (26,616)           6,050,000         Fixed 2.250%         Floating (PLN 6 month WIBOR)         PLN         16/06/2021         (7771)           7,925,000         Fixed 1.000%         Fixed 0.750%         PLN         16/12/2025         (3,840)           196,410,000         Floating (PLN 6 month WIBOR) <td></td> <td></td> <td>Fixed 0.219%</td> <td></td> <td></td> <td>(3,280)</td> <td>(0.00)</td>			Fixed 0.219%			(3,280)	(0.00)
Fixed 0.250%   Fixed 0.250%   Floating (JPY 6 month LIBOR)   JPY   19/03/2030   (2,127)			- 1			(20,810)	(0.02)
1,343,910,000         Fixed 0.000%         Floating (JPY 6 month LIBOR)         JPY         16/06/2031         (45,828)           257,670,000         Fixed 0.500%         Floating (JPY 6 month LIBOR)         JPY         16/06/2051         (21,546)           61,265,000         Fixed 4.700%         Floating (MXN 1 month TIIE)         MXN         14/06/2023         (5,703)           28,200,000         Fixed 2.130%         Floating (NOK 6 month NIBOR)         NOK         11/05/2031         (2,926)           37,360,000         Fixed 2.000%         Floating (NOK 6 month NIBOR)         NOK         16/06/2031         (11,324)           7,240,000         Floating (NZD 3 month NZDBB)         Fixed 1.250%         NZD         16/06/2026         (26,616)           6,050,000         Fixed 0.250%         Floating (PLN 3 month WIBOR)         PLN         16/12/2021         (771)           7,925,000         Fixed 1.000%         Floating (PLN 6 month WIBOR)         PLN         16/06/2023         (4,627)           1,220,000         Floating (PLN 6 month WIBOR)         Fixed 0.750%         PLN         16/12/2021         (771)           7,925,000         Floating (PLN 6 month WIBOR)         Fixed 0.500%         SEK         16/06/2023         (4,627)           1,220,000         Floating (SEK 3 month STIBOR			~ ·				(0.01)
257,670,000         Fixed 0.500%         Floating (JPY 6 month LIBOR)         JPY         16/06/2051         (21,546)           61,265,000         Fixed 4.700%         Floating (MXN 1 month TIIE)         MXN         14/06/2023         (5,703)           28,200,000         Fixed 2.130%         Floating (NOK 6 month NIBOR)         NOK         11/05/2031         (2,926)           37,360,000         Fixed 2.000%         Floating (NOK 6 month NIBOR)         NOK         16/06/2031         (11,324)           7,240,000         Floating (NOK 6 month NIBOR)         NZD         16/06/2026         (26,616)           6,050,000         Fixed 0.250%         Floating (PLN 3 month WIBOR)         PLN         16/12/2021         (771)           7,925,000         Fixed 1.000%         Floating (PLN 6 month WIBOR)         PLN         16/06/2023         (4,627)           1,220,000         Floating (PLN 6 month WIBOR)         Fixed 0.750%         PLN         16/06/2025         (9,840)           196,410,000         Floating (PLN 6 month WIBOR)         Fixed 0.500%         SEK         16/06/2025         (9,840)           196,410,000         Floating (SEK 3 month STIBOR)         Fixed 0.500%         SEK         16/06/2026         (8,769)           34,520,000         Floating (SEK 3 month STIBOR)         Fixed 1.							(0.00)
61,265,000 Fixed 4.700% Floating (MXN 1 month TIIE) MXN 14/06/2023 (5,703) 28,200,000 Fixed 2.130% Floating (NOK 6 month NIBOR) NOK 11/05/2031 (2,926) 37,360,000 Fixed 2.000% Floating (NOK 6 month NIBOR) NOK 16/06/2031 (11,324) 7,240,000 Floating (NZD 3 month NZDBB) Fixed 1.250% NZD 16/06/2026 (26,616) 6,050,000 Fixed 0.250% Floating (PLN 3 month WIBOR) PLN 16/12/2021 (771) 7,925,000 Fixed 1.000% Floating (PLN 6 month WIBOR) PLN 16/06/2023 (4,627) 1,220,000 Floating (PLN 6 month WIBOR) Fixed 0.750% PLN 16/12/2025 (9,840) 196,410,000 Floating (SEK 3 month STIBOR) Fixed 0.750% SEK 16/06/2026 (8,769) 34,520,000 Floating (SEK 3 month STIBOR) Fixed 0.000% SEK 16/06/2031 (16,163) 120,410,000 Fixed 0.275% Floating (USD 3 month LIBOR) USD 03/03/2023 (55,803) 8,610,000 Fixed 0.250% Floating (USD 3 month LIBOR) USD 16/06/2024 (15,432) 75,880,000 Floating (USD 1 month LIBOR) Floating (USD 3 month LIBOR) USD 25/07/2024 (37,192) 7,350,000 Fixed 0.250% Floating (USD 3 month LIBOR) USD 02/02/2031 (13,402) 2,740,000 Fixed 1.598% Floating (USD 3 month LIBOR) USD 02/02/2031 (13,402) 2,740,000 Fixed 2.500% Floating (USD 3 month LIBOR) USD 11/03/2026 (32,282) 1,250,000 Fixed 2.500% Floating (USD 3 month LIBOR) USD 16/06/2031 (1,849) 1,250,000 Fixed 2.500% Floating (USD 3 month LIBOR) USD 17/09/2031 (3,262) 1,4500,000 Fixed 2.500% Floating (USD 3 month LIBOR) USD 17/09/2031 (3,262) 1,4500,000 Fixed 2.503% Floating (USD 3 month LIBOR) USD 10/03/2036 (56,769) 3,340,000 Fixed 2.503% Floating (USD 3 month LIBOR) USD 10/03/2036 (56,769) 3,340,000 Fixed 2.503% Floating (USD 3 month LIBOR) USD 10/03/2036 (56,769) 3,340,000 Fixed 2.503% Floating (USD 3 month LIBOR) USD 10/03/2036 (56,769) 3,340,000 Fixed 2.503% Floating (USD 3 month LIBOR) USD 10/03/2036 (56,769) 3,340,000 Fixed 2.503% Floating (USD 3 month LIBOR) USD 10/03/2036 (56,769) 3,340,000 Fixed 2.503% Floating (USD 3 month LIBOR) USD 10/03/2036 (56,769) 3,340,000 Fixed 2.503% Floating (USD 3 month LIBOR) USD 10/03/2036 (56,769) 3,340,000 Fixed 2.503% Floating (USD 3 month LIBOR) U			~ ·				(0.04)
28,200,000         Fixed 2.130%         Floating (NOK 6 month NIBOR)         NOK         11/05/2031         (2,926)           37,360,000         Fixed 2.000%         Floating (NOK 6 month NIBOR)         NOK         16/06/2031         (11,324)           7,240,000         Floating (NZD 3 month NZDBB)         Fixed 1.250%         NZD         16/06/2026         (26,616)           6,050,000         Fixed 0.250%         Floating (PLN 3 month WIBOR)         PLN         16/06/2023         (4,627)           7,925,000         Fixed 1.000%         Floating (PLN 6 month WIBOR)         PLN         16/06/2023         (4,627)           1,220,000         Floating (PLN 6 month WIBOR)         Fixed 0.750%         PLN         16/12/2025         (9,840)           196,410,000         Floating (PLN 6 month WIBOR)         Fixed 0.500%         SEK         16/06/2023         (4,627)           1,220,000         Floating (PLN 6 month WIBOR)         Fixed 0.500%         SEK         16/06/2026         (8,769)           34,520,000         Floating (SEK 3 month STIBOR)         Fixed 0.500%         SEK         16/06/2026         (8,769)           3,610,000         Fixed 0.250%         Floating (USD 3 month LIBOR)         USD         03/03/2023         (55,803)           3,610,000         Fixed 1.598%         <			~ ·				(0.02)
37,360,000         Fixed 2.000%         Floating (NOK 6 month NIBOR)         NOK         16/06/2031         (11,324)           7,240,000         Floating (NZD 3 month NZDBB)         Fixed 1.250%         NZD         16/06/2026         (26,616)           6,050,000         Fixed 0.250%         Floating (PLN 3 month WIBOR)         PLN         16/12/2021         (771)           7,925,000         Fixed 1.000%         Floating (PLN 6 month WIBOR)         PLN         16/06/2023         (4,627)           1,220,000         Floating (PLN 6 month WIBOR)         Fixed 0.750%         PLN         16/06/2025         (9,840)           196,410,000         Floating (SEK 3 month STIBOR)         Fixed 0.500%         SEK         16/06/2026         (8,769)           34,520,000         Floating (SEK 3 month STIBOR)         Fixed 1.000%         SEK         16/06/2021         (16,163)           120,410,000         Fixed 0.275%         Floating (USD 3 month LIBOR)         USD         03/03/2023         (55,803)           8,610,000         Fixed 0.250%         Floating (USD 3 month LIBOR)         USD         16/06/2024         (15,432)           7,380,000         Fixed 1.598%         Floating (USD 3 month LIBOR)         USD         11/03/2026         (32,282)           5,790,000         Fixed 1.500%						, , ,	(0.00)
7,240,000         Floating (NZD 3 month NZDBB)         Fixed 1.250%         NZD         16/06/2026         (26,616)           6,050,000         Fixed 0.250%         Floating (PLN 3 month WIBOR)         PLN         16/12/2021         (771)           7,925,000         Fixed 1.000%         Floating (PLN 6 month WIBOR)         PLN         16/06/2023         (4,627)           1,220,000         Floating (PLN 6 month WIBOR)         Fixed 0.750%         PLN         16/12/2025         (9,840)           196,410,000         Floating (PLN 6 month STIBOR)         Fixed 0.500%         SEK         16/06/2026         (8,769)           34,520,000         Floating (SEK 3 month STIBOR)         Fixed 1.000%         SEK         16/06/2031         (16,163)           120,410,000         Fixed 0.275%         Floating (USD 3 month LIBOR)         USD         03/03/2023         (55,803)           8,610,000         Fixed 0.250%         Floating (USD 3 month LIBOR)         USD         16/06/2024         (15,432)           7,350,000         Fixed 1.598%         Floating (USD 3 month LIBOR)         USD         11/03/2026         (32,282)           5,790,000         Fixed 1.500%         Floating (USD 3 month LIBOR)         USD         16/06/2031         (1,849)           2,740,000         Floating (USD 3 month LIBO			,				(0.00
6,050,000         Fixed 0.250%         Floating (PLN 3 month WIBOR)         PLN         16/12/2021         (771)           7,925,000         Fixed 1.000%         Floating (PLN 6 month WIBOR)         PLN         16/06/2023         (4,627)           1,220,000         Floating (PLN 6 month WIBOR)         Fixed 0.750%         PLN         16/12/2025         (9,840)           196,410,000         Floating (SEK 3 month STIBOR)         Fixed 0.500%         SEK         16/06/2026         (8,769)           34,520,000         Floating (SEK 3 month STIBOR)         Fixed 1.000%         SEK         16/06/2031         (16,163)           120,410,000         Fixed 0.275%         Floating (USD 3 month LIBOR)         USD         03/03/2023         (55,803)           8,610,000         Fixed 0.250%         Floating (USD 3 month LIBOR)         USD         16/06/2024         (15,432)           75,880,000         Floating (USD 1 month LIBOR)         Floating (USD 3 month LIBOR)         USD         25/07/2024         (37,192)           7,350,000         Fixed 1.598%         Floating (USD 3 month LIBOR)         USD         11/03/2026         (32,282)           5,790,000         Fixed 1.500%         Floating (USD 3 month LIBOR)         USD         16/06/2031         (1,849)           2,740,000         Floating			,				(0.01
7,925,000         Fixed 1.000%         Floating (PLN 6 month WIBOR)         PLN         16/06/2023         (4,627)           1,220,000         Floating (PLN 6 month WIBOR)         Fixed 0.750%         PLN         16/12/2025         (9,840)           196,410,000         Floating (SEK 3 month STIBOR)         Fixed 0.500%         SEK         16/06/2026         (8,769)           34,520,000         Floating (SEK 3 month STIBOR)         Fixed 1.000%         SEK         16/06/2031         (16,163)           120,410,000         Fixed 0.275%         Floating (USD 3 month LIBOR)         USD         03/03/2023         (55,803)           8,610,000         Fixed 0.250%         Floating (USD 3 month LIBOR)         USD         16/06/2024         (15,432)           7,580,000         Floating (USD 1 month LIBOR)         Floating (USD 3 month LIBOR)         USD         25/07/2024         (37,192)           7,350,000         Fixed 1.598%         Floating (USD 3 month LIBOR)         USD         11/03/2026         (32,282)           5,790,000         Fixed 1.500%         Floating (USD 3 month LIBOR)         USD         16/06/2031         (1,849)           1,250,000         Fixed 2.500%         Floating (USD 3 month LIBOR)         USD         17/09/2031         (3,262)           14,500,000         Fixed 2							(0.02)
1,220,000       Floating (PLN 6 month WIBOR)       Fixed 0.750%       PLN       16/12/2025       (9,840)         196,410,000       Floating (SEK 3 month STIBOR)       Fixed 0.500%       SEK       16/06/2026       (8,769)         34,520,000       Floating (SEK 3 month STIBOR)       Fixed 1.000%       SEK       16/06/2031       (16,163)         120,410,000       Fixed 0.275%       Floating (USD 3 month LIBOR)       USD       03/03/2023       (55,803)         8,610,000       Fixed 0.250%       Floating (USD 3 month LIBOR)       USD       16/06/2024       (15,432)         75,880,000       Floating (USD 1 month LIBOR)       Floating (USD 3 month LIBOR)       USD       25/07/2024       (37,192)         7,350,000       Fixed 1.598%       Floating (USD 3 month LIBOR)       USD       11/03/2026       (32,282)         5,790,000       Fixed 1.500%       Floating (USD 3 month LIBOR)       USD       02/02/2031       (13,402)         2,740,000       Floating (USD 3 month LIBOR)       USD       16/06/2031       (1,849)         1,250,000       Fixed 2.500%       Floating (USD 3 month LIBOR)       USD       17/09/2031       (3,262)         14,500,000       Fixed 2.431%       Floating (USD 3 month LIBOR)       USD       10/03/2036       (56,796) <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>(0.00</td></t<>							(0.00
196,410,000         Floating (SEK 3 month STIBOR)         Fixed 0.500%         SEK         16/06/2026         (8,769)           34,520,000         Floating (SEK 3 month STIBOR)         Fixed 1.000%         SEK         16/06/2031         (16,163)           120,410,000         Fixed 0.275%         Floating (USD 3 month LIBOR)         USD         03/03/2023         (55,803)           8,610,000         Fixed 0.250%         Floating (USD 3 month LIBOR)         USD         16/06/2024         (15,432)           75,880,000         Floating (USD 1 month LIBOR)         Floating (USD 3 month LIBOR)         USD         25/07/2024         (37,192)           7,350,000         Fixed 1.598%         Floating (USD 3 month LIBOR)         USD         11/03/2026         (32,282)           5,790,000         Fixed 1.500%         Floating (USD 3 month LIBOR)         USD         02/02/2031         (13,402)           2,740,000         Floating (USD 3 month LIBOR)         USD         16/06/2031         (1,849)           1,250,000         Fixed 2.500%         Floating (USD 3 month LIBOR)         USD         17/09/2031         (3,262)           14,500,000         Fixed 2.431%         Floating (USD 3 month LIBOR)         USD         10/03/2036         (56,796)           8,300,000         Fixed 2.503%         Floa			,				(0.00)
34,520,000         Floating (SEK 3 month STIBOR)         Fixed 1.000%         SEK         16/06/2031         (16,163)           120,410,000         Fixed 0.275%         Floating (USD 3 month LIBOR)         USD         03/03/2023         (55,803)           8,610,000         Fixed 0.250%         Floating (USD 3 month LIBOR)         USD         16/06/2024         (15,432)           75,880,000         Floating (USD 1 month LIBOR)         Floating (USD 3 month LIBOR)         USD         25/07/2024         (37,192)           7,350,000         Fixed 1.598%         Floating (USD 3 month LIBOR)         USD         11/03/2026         (32,282)           5,790,000         Fixed 1.500%         Floating (USD 3 month LIBOR)         USD         02/02/2031         (13,402)           2,740,000         Floating (USD 3 month LIBOR)         USD         16/06/2031         (1,849)           1,250,000         Fixed 2.500%         Floating (USD 3 month LIBOR)         USD         17/09/2031         (3,262)           14,500,000         Fixed 2.431%         Floating (USD 3 month LIBOR)         USD         25/02/2036         (54,78)           8,300,000         Fixed 2.503%         Floating (USD 3 month LIBOR)         USD         10/03/2036         (56,796)           3,340,000         Fixed 1.250%         Floatin							(0.01)
120,410,000         Fixed 0.275%         Floating (USD 3 month LIBOR)         USD         03/03/2023         (55,803)           8,610,000         Fixed 0.250%         Floating (USD 3 month LIBOR)         USD         16/06/2024         (15,432)           75,880,000         Floating (USD 1 month LIBOR)         Floating (USD 3 month LIBOR)         USD         25/07/2024         (37,192)           7,350,000         Fixed 1.598%         Floating (USD 3 month LIBOR)         USD         11/03/2026         (32,282)           5,790,000         Fixed 1.500%         Floating (USD 3 month LIBOR)         USD         02/02/2031         (13,402)           2,740,000         Floating (USD 3 month LIBOR)         USD         16/06/2031         (1,849)           1,250,000         Fixed 2.500%         Floating (USD 3 month LIBOR)         USD         17/09/2031         (3,262)           14,500,000         Fixed 2.431%         Floating (USD 3 month LIBOR)         USD         25/02/2036         (5,478)           8,300,000         Fixed 2.503%         Floating (USD 3 month LIBOR)         USD         10/03/2036         (56,796)           3,340,000         Fixed 1.250%         Floating (USD 3 month LIBOR)         USD         16/06/2051         (4,617)		- 1					(0.01
8,610,000       Fixed 0.250%       Floating (USD 3 month LIBOR)       USD       16/06/2024       (15,432)         75,880,000       Floating (USD 1 month LIBOR)       Floating (USD 3 month LIBOR)       USD       25/07/2024       (37,192)         7,350,000       Fixed 1.598%       Floating (USD 3 month LIBOR)       USD       11/03/2026       (32,282)         5,790,000       Fixed 1.500%       Floating (USD 3 month LIBOR)       USD       02/02/2031       (13,402)         2,740,000       Floating (USD 3 month LIBOR)       USD       16/06/2031       (1,849)         1,250,000       Fixed 2.500%       Floating (USD 3 month LIBOR)       USD       17/09/2031       (3,262)         14,500,000       Fixed 2.431%       Floating (USD 3 month LIBOR)       USD       25/02/2036       (5,478)         8,300,000       Fixed 2.503%       Floating (USD 3 month LIBOR)       USD       10/03/2036       (56,796)         3,340,000       Fixed 1.250%       Floating (USD 3 month LIBOR)       USD       16/06/2051       (4,617)		,					(0.01
75,880,000         Floating (USD 1 month LIBOR)         Floating (USD 3 month LIBOR)         USD         25/07/2024         (37,192)           7,350,000         Fixed 1.598%         Floating (USD 3 month LIBOR)         USD         11/03/2026         (32,282)           5,790,000         Fixed 1.500%         Floating (USD 3 month LIBOR)         USD         02/02/2031         (13,402)           2,740,000         Floating (USD 3 month LIBOR)         Fixed 0.750%         USD         16/06/2031         (1,849)           1,250,000         Fixed 2.500%         Floating (USD 3 month LIBOR)         USD         17/09/2031         (3,262)           14,500,000         Fixed 2.431%         Floating (USD 3 month LIBOR)         USD         25/02/2036         (5,478)           8,300,000         Fixed 2.503%         Floating (USD 3 month LIBOR)         USD         10/03/2036         (56,796)           3,340,000         Fixed 1.250%         Floating (USD 3 month LIBOR)         USD         16/06/2051         (4,617)			- ,				(0.05 (0.01
7,350,000         Fixed 1.598%         Floating (USD 3 month LIBOR)         USD         11/03/2026         (32,282)           5,790,000         Fixed 1.500%         Floating (USD 3 month LIBOR)         USD         02/02/2031         (13,402)           2,740,000         Floating (USD 3 month LIBOR)         Fixed 0.750%         USD         16/06/2031         (1,849)           1,250,000         Fixed 2.500%         Floating (USD 3 month LIBOR)         USD         17/09/2031         (3,262)           14,500,000         Fixed 2.431%         Floating (USD 3 month LIBOR)         USD         25/02/2036         (5,478)           8,300,000         Fixed 2.503%         Floating (USD 3 month LIBOR)         USD         10/03/2036         (56,796)           3,340,000         Fixed 1.250%         Floating (USD 3 month LIBOR)         USD         16/06/2051         (4,617)			- ,				(0.01
5,790,000         Fixed 1.500%         Floating (USD 3 month LIBOR)         USD         02/02/2031         (13,402)           2,740,000         Floating (USD 3 month LIBOR)         Fixed 0.750%         USD         16/06/2031         (1,849)           1,250,000         Fixed 2.500%         Floating (USD 3 month LIBOR)         USD         17/09/2031         (3,262)           14,500,000         Fixed 2.431%         Floating (USD 3 month LIBOR)         USD         25/02/2036         (5,478)           8,300,000         Fixed 2.503%         Floating (USD 3 month LIBOR)         USD         10/03/2036         (56,796)           3,340,000         Fixed 1.250%         Floating (USD 3 month LIBOR)         USD         16/06/2051         (4,617)		,	- '				(0.03)
2,740,000     Floating (USD 3 month LIBOR)     Fixed 0.750%     USD     16/06/2031     (1,849)       1,250,000     Fixed 2.500%     Floating (USD 3 month LIBOR)     USD     17/09/2031     (3,262)       14,500,000     Fixed 2.431%     Floating (USD 3 month LIBOR)     USD     25/02/2036     (5,478)       8,300,000     Fixed 2.503%     Floating (USD 3 month LIBOR)     USD     10/03/2036     (56,796)       3,340,000     Fixed 1.250%     Floating (USD 3 month LIBOR)     USD     16/06/2051     (4,617)							(0.03)
1,250,000         Fixed 2.500%         Floating (USD 3 month LIBOR)         USD         17/09/2031         (3,262)           14,500,000         Fixed 2.431%         Floating (USD 3 month LIBOR)         USD         25/02/2036         (5,478)           8,300,000         Fixed 2.503%         Floating (USD 3 month LIBOR)         USD         10/03/2036         (56,796)           3,340,000         Fixed 1.250%         Floating (USD 3 month LIBOR)         USD         16/06/2051         (4,617)			- ,				(0.01
14,500,000         Fixed 2.431%         Floating (USD 3 month LIBOR)         USD         25/02/2036         (5,478)           8,300,000         Fixed 2.503%         Floating (USD 3 month LIBOR)         USD         10/03/2036         (56,796)           3,340,000         Fixed 1.250%         Floating (USD 3 month LIBOR)         USD         16/06/2051         (4,617)		,					(0.00
8,300,000         Fixed 2.503%         Floating (USD 3 month LIBOR)         USD         10/03/2036         (56,796)           3,340,000         Fixed 1.250%         Floating (USD 3 month LIBOR)         USD         16/06/2051         (4,617)			,				(0.00
3,340,000 Fixed 1.250% Floating (USD 3 month LIBOR) USD 16/06/2051 (4,617)			- ,				(0.00
			- ,				(0.03
1,010,000 Floraing (000 0 month Liberty Florain 1.200 /0 000 10/00/2001 (490)			- ,				(0.00
	1,510,000	r locating (OOD 5 month LibON)	1 1/100 1.200 /0	000	10/00/2031	(493)	(0.00

Net Local					Unrealised	% o
Notional Amount	Pay	Receive	Currency	Maturity Date	Loss USD	Shareholders Equity
	Credit Default Swaps					
1,875,000	Fixed 1.000%	Floating (iTraxx Europe	EUR	20/06/2026	(6,850)	(0.01)
1,240,000	Fixed 1.000%	Series 35 Version 1) Floating (China Government	USD	20/06/2021	(882)	(0.00)
		International Bond)			, ,	
1,180,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(839)	(0.00)
370,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(256)	(0.00)
80,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(55)	(0.00)
390,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(270)	(0.00)
600,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(430)	(0.00)
450,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(322)	(0.00)
580,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(410)	(0.00)
540,000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(382)	(0.00)
150.000	Fixed 1.000%	International Bond) Floating (China Government	USD	20/06/2021	(104)	(0.00)
		International Bond)			, ,	
•	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(452)	(0.00)
120,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(84)	(0.00)
200,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(139)	(0.00)
320,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(190)	(0.00)
110,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(65)	(0.00)
560,000	Fixed 1.000%	Floating (China Government	USD	20/12/2021	(2,697)	(0.00)
10,000	Floating (Colombia Government International Bond)	International Bond) Fixed 1.000%	USD	20/06/2024	(20)	(0.00)
UNREALISED LOSS	ON CREDIT DEFAULT SWAPS				(14,447)	(0.01)
	Inflation Swaps					
5,630,000	Floating (GBP 12 month LIBOR)	Fixed 3.469%	GBP	15/11/2025	(5,361)	(0.01)
3,440,000	Floating (GBP 12 month LIBOR)	Fixed 3.246%	GBP	15/12/2025	(112,307)	(0.09)
	S ON INFLATION SWAPS				(117,668)	(0.10)
	D LOSS ON SWAP CONTRACTS				(2,249,059)	(1.81)
MARKET VALUE OF (cost USD 146,706,0					144,676,258	116.44
OTHER ASSETS AN	ID LIABILITIES				(20,429,921)	(16.44)
SHAREHOLDERS' E	EQUITY				124,246,337	100.00
						% o
TOTAL INVESTMEN	ITS				Market Value USD	Shareholders Equity
Total Investments exclud	ling derivatives (cost USD 147,595,284)				145,370,846	117.00
Unrealised gain on future					20,580	0.02
Unrealised loss on future					(68,330)	(0.06)
Unrealised gain on forwa					1,507,032	1.21
Unrealised loss on forwa Unrealised gain on forwa	ard currency contracts ard currency contracts held for hedging purposes				(1,572,910) 69,757	(1.26) 0.06
	and currency contracts held for hedging purposes				(293,007)	(0.24
	sed options (cost USD 794,407)				669,226	0.54
•	options (cost USD (1,683,606))				(1,346,858)	(1.09
Unrealised gain on swap					2,568,981	2.0
Unrealised loss on swap					(2,249,059)	(1.81
Other Assets and Liabilit					(20,429,921)	(16.44

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

The counterparties for forward currency contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Credit Suisse International, Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natwest Markets Plc., Royal Bank of Canada, Standard Chartered Bank, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, HSBC Bank Plc., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and UBS AG.

The counterparties for swap contracts were Bank of America N.A., Barclays Capital, Inc., Citibank N.A., Citigroup Global Markets, Inc., Credit Suisse, Deutsche Bank AG, JP Morgan Chase Bank N.A., JP Morgan Securities, Inc. and Morgan Stanley & Co. International Plc.

The maximum individual counterparty exposure as at 31 May 2021 is 1.96% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- $^{\rm (c)}$  Variable and floating coupon rates are those quoted as of 31 May 2021.
- (d) A related party to Goldman Sachs Funds.
- $^{\rm (e)}\,$  The yield for this fund as at 31 May 2021 was 0.011%.
- (f) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (9) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate (generally +/-2.5%) principal amount and no defined maturity date. The actual principal amount and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

Holdings		Security Description	Currency	Interest Rate	Maturity Date	Market Value USD	% of Shareholders' Equity
Transferabl	le se	curities admitted to an official exchange listing					
Bonds - 0.0							
Guernsey 47	7 000	Credit Suisse Group Guernsey VII Ltd.—Series B	CHF	3.000%	12/11/2021	59,663	0.01
TOTAL BON		Credit Suisse Group Guerrisey VII Ett.—Series B	OH	3.000 /6	12/11/2021	39,003	0.01
(cost USD 5		)				59,663	0.01
							% of
Holdings		Security Description				Market Value USD	Shareholders Equity
Common S	tocks	s – 95.97%					
Argentina 4	1.889	MercadoLibre, Inc.				6,671,872	1.12
Belgium	.,000					0,011,012	
-	3,925	Anheuser-Busch InBev S.A./NV				526,285	0.09
29	0,043	Groupe Bruxelles Lambert S.A.				3,300,032	0.55
						3,826,317	0.64
Brazil	. 000	Magazina Luiza C A				2 200 000	0.57
		Magazine Luiza S.A. Telefonica Brasil S.A.—ADR <sup>(a)</sup>				3,360,888 2,440,888	0.57 0.41
						5,801,776	0.98
Canada							
		Canadian National Railway Co.				4,276,903	0.72
		Cenovus Energy, Inc. Imperial Oil Ltd.				599,150 2,597,584	0.10 0.44
		Lululemon Athletica, Inc.				3,137,139	0.53
		Open Text Corp.				546,110	0.09
3	3,865	Restaurant Brands International, Inc.				268,308	0.05
7	,025	Shopify, Inc. "A"				8,868,782	1.49
						20,293,976	3.42
China	0.15	Alibaba Group Holding Ltd.—ADR <sup>(a)</sup>				2,784,950	0.47
		Tencent Holdings Ltd.				6,400,838	1.08
		Wuxi Biologics Cayman, Inc. 144A <sup>(b)</sup>				5,425,597	0.91
						14,611,385	2.46
Finland	, 500	UPM Kerren O. d				000 000	0.05
France	,580	UPM-Kymmene Oyj				290,383	0.05
	2,460	Accor S.A.				896,764	0.15
		BNP Paribas S.A.				1,637,691	0.28
		Capgemini S.E.				493,824	0.08
		Danone S.A. EssilorLuxottica S.A.				7,476,900 212,215	1.25 0.04
		LVMH Moet Hennessy Louis Vuitton S.E.				8,204,264	1.38
19	,815	Pernod Ricard S.A.				4,372,815	0.74
		Publicis Groupe S.A.				579,619	0.10
		Sodexo S.A. Valeo S.A.				1,554,465 494,439	0.26 0.08
	,					25,922,996	4.36
Germany						.,,	
5		Allianz S.E.				1,419,862	0.24
		Bayer AG  Bayeriasha Mataran Warka AC				1,601,478	0.27
		Bayerische Motoren Werke AG Continental AG				1,561,765 1,406,000	0.26 0.24
		Daimler AG				1,620,314	0.24
		Fresenius Medical Care AG & Co. KGaA				967,473	0.16
		Fresenius S.E. & Co. KGaA				158,949	0.03
		HeidelbergCement AG				6,418,819	1.08
		Henkel AG & Co. KGaA SAP S.E.				321,324 711,672	0.06
		thyssenkrupp AG				711,672 731,844	0.12 0.12
32	, •	7. V. V. V. V. V. V. V. V. V. V. V. V. V.					
-						16,919,500	2.85

Holdings		Security Description	Market Value USD	% of Shareholders' Equity
Commor	n Stock:	s – (Continued)		
Hong Kor	-	AIA Group Ltd.	4,709,691	0.79
India		· · · · · · · · · · · · · · · · · · ·	.,,	
mulu		Axis Bank Ltd.	584,337	0.10
	69,999	HDFC Bank Ltd.—ADR <sup>(a)</sup>	5,359,123	0.90
			5,943,460	1.00
Indonesia		Bank Mandiri Persero Tbk PT	164,947	0.03
Ireland			,	
		AerCap Holdings NV	1,869,033	0.31
		Ryanair Holdings Plc.  Ryanair Holdings Plc.—ADR <sup>(a)</sup>	71,640 454,554	0.01 0.08
	0,020	Tydridii Holdingo Ho. AeA		
			2,395,227	0.40
Italy	17,408	Ferrari NV	3,666,918	0.62
6	607,288	Intesa Sanpaolo SpA	1,779,020	0.30
			5,445,938	0.92
Japan	0.000			
		Keyence Corp. Komatsu Ltd.	4,064,649 283,147	0.69 0.05
		Nintendo Co., Ltd.	4,525,736	0.76
		Toyota Motor Corp.	665,802	0.11
			9,539,334	1.61
Mexico	40.200	Grupo Televisa SAB—ADR <sup>(a)</sup>	643,858	0.11
No 4h o al o a		Grupo Televisa SAD—ADIN	043,030	
Netherlan		Adyen NV 144A <sup>(b)</sup>	4,662,952	0.79
		EXOR NV	763,342	0.13
2		ING Groep NV NXP Semiconductors NV	2,850,858	0.48
	22,104	NAF Semiconduciois NV	4,661,513	0.78 
South Afr	rica		12,938,665	
ooutii Aii		Naspers Ltd. "N"	939,940	0.16
South Ko				
4		NAVER Corp. Samsung Electronics Co., Ltd.	470,602 9,658,241	0.08 1.62
,	104,200	Sansang Electronics So., Etc.	10,128,843	1.70
Spain			10,120,043	1.70
Орані	7,365	Amadeus IT Group S.A.	557,126	0.09
Sweden				
		Atlas Copco AB "A"  Evolution Gaming Group AB 144A <sup>(b)</sup>	4,665,064	0.78 0.92
		Hennes & Mauritz AB "B"	5,451,074 642,296	0.92
	16,000	SKF AB "B"	433,421	0.07
	18,050	Volvo AB "B"	476,251	0.08
			11,668,106	1.96
Switzerla		Alcon, Inc.	2,999,039	0.51
		Compagnie Financiere Richemont S.A.	7,737,465	1.30
	130,163	Credit Suisse Group AG	1,425,608	0.24
3		Glencore Plc.	1,562,955	0.26
		LafargeHolcim Ltd.	549,819 0.231,143	0.09
1		Novartis AG Roche Holding AG	9,231,143 545,407	1.55 0.09
		Swatch Group AG	330,138	0.06
3		UBS Group AG	6,320,808	1.07
			30,702,382	5.17
Taiwan	57 500	Taiwan Semiconductor Manufacturing Co. LtdADD <sup>(8)</sup>	6 757 400	1.14
	57,500	Taiwan Semiconductor Manufacturing Co., Ltd.—ADR <sup>(a)</sup>	6,757,400	1.1

Holdings	Security Description	Market Value USD	% o Shareholders Equity
	s – (Continued)		
United Kingdom	A 14 10 B	40.570	
	Ashtead Group Plc. BAE Systems Plc.	42,576 4,289,578	0.0° 0.72
	Bunzi Pic.	128,249	0.02
	CNH Industrial NV	1,318,056	0.2
325,423	Compass Group Plc.	7,418,548	1.2
	Liberty Global Plc. "A"	882,707	0.1
	Lloyds Banking Group Plc.	5,454,425	0.93
	Natwest Group Plc.	675,090	0.1
	Prudential Plc. Rolls-Royce Holdings Plc.	555,238 234,084	0.0
	Schroders Plc.	503,424	0.0
	Smiths Group Plc.	203,842	0.0
485,025	Tesco Plc.	1,534,446	0.2
	Willis Towers Watson Plc.	2,610,171	0.4
39,433	WPP PIc.	547,314	0.0
		26,397,748	4.4
United States	Advance Auto Parts, Inc.	2,236,008	0.38
2,909	·	6,894,795	1.16
	Alphabet, Inc. "C"	16,563,785	2.79
	Amazon.com, Inc.	9,732,359	1.6
	American Express Co.	6,538,674	1.10
	Amphenol Corp. "A"	6,247,386	1.05
	Anthem, Inc.	13,407,151	2.20
	Aon Plc. "A"  Bank of New York Mellon Corp.	7,542,387 7,069,698	1.2 <sup>-</sup> 1.1!
	Berkshire Hathaway, Inc. "B"	11,003,375	1.8
	Booking Holdings, Inc.	4,995,861	0.8
17,256	Capital One Financial Corp.	2,771,314	0.4
	Charter Communications, Inc. "A"	3,231,249	0.5
	Church & Dwight Co., Inc.	4,619,683	0.78
	Citigroup, Inc. Cognizant Technology Solutions Corp. "A"	15,298,235 3,294,913	2.5° 0.59
	Comcast Corp. "A"	7,754,307	1.3
	Costco Wholesale Corp.	3,763,108	0.6
	DENTSPLY SIRONA, Inc.	4,294,375	0.7
87,165	DISH Network Corp. "A"	3,868,383	0.6
	Ecolab, Inc.	4,449,352	0.7
33,967	•	5,933,016	1.00
	Facebook, Inc. "A" Fair Isaac Corp.	18,806,068	3.11 0.68
	First Republic Bank	4,025,584 6,862,775	1.16
	General Electric Co.	7,754,650	1.3
71,387	General Motors Co.	4,232,535	0.7
,	Graco, Inc.	5,416,896	0.9
	HEICO Corp. "A"	4,189,114	0.7
	Hilton Worldwide Holdings, Inc.	4,526,331	0.70
	Liberty Broadband Corp. "C" LyondellBasell Industries NV "A"	5,331,748 1,691,340	0.90
	Marriott International, Inc. "A"	6,421,179	1.0
	Marsh & McLennan Cos., Inc.	4,736,603	0.8
	Mettler-Toledo International, Inc.	4,595,715	0.7
	Microsoft Corp.	12,101,288	2.0
	Morgan Stanley	6,825,275	1.1
	MSCI, Inc.	4,456,596	0.7
	Netflix, Inc. NIKE, Inc. "B"	6,141,433 5,640,668	1.0 0.9
	Old Dominion Freight Line, Inc.	5,640,668 4,558,491	0.9
	Progressive Corp.	3,967,358	0.7
	ServiceNow, Inc.	3,533,099	0.5
29,472	Sherwin-Williams Co.	8,371,816	1.4
	Southwest Airlines Co.	4,154,429	0.7
	Stryker Corp.	10,243,314	1.7
	Synopsys, Inc.	3,995,241	0.6
	Thermo Fisher Scientific, Inc.	6,891,350	1.1
	UnitedHealth Group, Inc. Visa, Inc. "A"	6,130,249 8 122 499	1.0 1.3
	Walt Disney Co.	8,122,499 3,132,208	0.5
17 515			

Part   South   Part	Holdings	Security Description			Market Va		% o olders Equity
### 12	Common Stock	ks – (Continued)					
1973   Novime   1973   Novi	United States - (	Continued)					
Total Common STOCKS   1914 2475   1914 2			ervices, Inc.				1.44
TOTAL COMMON STOCKS	9,743	Woodward, Inc.			1,226,	51	0.21
Coard LOS 298.2974.271   97.00.496   98.00.297   98.					346,871,	05	58.39
Set   1998   Set   1999   Set   1999   Set   1999   Set   1999   Set   1999   Set   1999   Set   1999   Set   1999   Set   1999   Set   1999   Set   1999   Set   1999   Set   1999   Set   Set   1999   Set   199					570,142,	75	95.97
TOTAL WARRANTS (cost USO nil)   S4,965   S1,000   S0,000		2%					
Coast USD nil)		Compagnie Financiere F	Richemont S.A. "A", e	exp. 11/23—Warrants	84,	165	0.02
Training		NTS			84,	)65	0.02
TOTAL MUTUAL F UNDS STOTAL MATURE P UNDS STOTAL MA		- 2.86%					
Coost USD 17,000,480		Goldman Sachs US\$ Lie	quid Reserves Fund (	X Distribution Class) <sup>(c)(d)</sup>	17,000,	⊦80	2.86
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 402,289,638)   S17,287,583   S18   MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost USD 402,289,638)   S7,287,583   S18   MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost USD 402,289,638)   S7,287,583   S18   S7,287,583					17,000,	180	2.86
Septembries   Septembries			DMITTED TO AN OF	FICIAL EXCHANGE LISTING	,,		
S87,287,583   S98   S9	(cost USD 402,2	89,638)			587,287,	83	98.86
Currency         Amount Bought         Currency         Amount Bought         Currency         Amount Bought         Currency         Amount Bought         Currency         Amount Bought         Currency         Amount Bought         115,311         16106/2021         3,516         2           USD         688,832         CHF         606,000         11606/2021         13,854         3.516			LUDING DERIVATI	/ES	587,287,	i83	98.86
Currency   Bought   Currency   Sold   Bought   Currency   Sold   Bought   Currency   Sold   Bought   Currency   Sold   Bought   Sold   Bough	Forward Curre	ncy Contracts – 0.00%					
Currency   Bought   Currency   Sold   Davis   Usb   Edit		Amount		Amount			% o
UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS   17,370	Currency		Currency				Equity
17,370   18   18   18   19   18   18   19   19							0.0
Share Class Specific Forward Currency   Contracts   O.15%		·		·			0.00
Currency         Amount Bought         Currency         Amount Sold         Amount Date         Unrealised Sharehold         Sharehol					17,	370	0.00
Currency         Bought         Currency         Sold         Date         USD         Ed           EUR         9,167,663         USD         10,929,163         17/06/2021         226,941         26,941         25,885,799         USD         35,999,782         17/06/2021         642,194         42,118         42,118         42,194         42,118         42,194         42,118         42,194         42,118         42,114         42,118         42,			,				% o
GBP         25,885,799         USD         35,999,782         17/06/2021         642,194           EUR         9,492,510         USD         11,392,522         15/07/2021         165,175           GBP         25,885,800         USD         35,727,115         15/07/2021         915,862           USD         11,603,875         EUR         9,492,509         15/07/2021         125,247           UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES         2,118,897         0           Currency         Amount Bought         Amount Currency         Maturity Loss USD         Sharehold Loss USD           USD         10,994,382         EUR         9,167,663         17/06/2021         (161,721)         (0           USD         35,722,844         GBP         25,885,800         17/06/2021         (161,721)         (0           USD         35,722,844         GBP         25,885,800         17/06/2021         (161,721)         (0           USD         36,488,092         USD         10,388,313         19/08/2021         (46,695)         (0           GBP         24,587,776         USD         34,942,573         19/08/2021         (136,468)         (0           UNREALISED LOSS O	Currency		Currency				Iders Equity
EUR 9,492,510 USD 11,392,522 15/07/2021 165,175 GBP 25,885,800 USD 35,727,115 15/07/2021 915,862 USD 11,603,875 EUR 9,492,509 15/07/2021 46,178 USD 36,765,524 GBP 25,885,800 15/07/2021 122,547 UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES 2,118,897 Currency Bought Currency Sold Maturity Date USD Sharehold USD 36,722,844 GBP 25,885,800 17/06/2021 (161,721) (101,000 13,722,844 GBP 25,885,800 17/06/2021 (161,721) (101,000 13,722,844 GBP 25,885,800 17/06/2021 (191,133) (101,000 13,722,844 GBP 25,885,800 17/06/2021 (191,133) (101,000 13,883,100 190,000 12,100 13,800,	EUR	9,167,663	USD	10,929,163	17/06/2021 226	941	0.04
Sep	GBP	25,885,799	USD	35,999,782	17/06/2021 642	194	0.11
USD	EUR	9,492,510	USD	11,392,522	15/07/2021 165	175	0.0
UNREALISED GAIN ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES  Amount Bought Currency Sold Unrealised Loss Sold 17/06/2021 (161,721) (17/06/2021 (191,133) (17/06/2021	GBP	25,885,800	USD	35,727,115	15/07/2021 915	862	0.1
Amount   Amount   Currency   Amount   Bought   Currency   Currency   Sold   Currency	JSD	11,603,875	EUR	9,492,509	15/07/2021 46	178	0.0
National   National	USD	36,765,524	GBP	25,885,800	15/07/2021 122	547	0.0
Currency         Amount Bought         Currency         Amount Sold         Maturity Date         Loss USD         Sharehold Education           USD         10,994,382         EUR         9,167,663         17/06/2021         (161,721)         (0           USD         35,722,844         GBP         25,885,800         17/06/2021         (919,133)         (0           EUR         8,488,092         USD         10,388,313         19/08/2021         (46,695)         (0           GBP         24,587,776         USD         34,942,573         19/08/2021         (136,468)         (0           UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES         (1,264,017)         (0           MARKET VALUE OF INVESTMENTS           (cost USD 402,289,638)         588,159,833         98	UNREALISED G	AIN ON FORWARD CUR	RENCY CONTRACT	S HELD FOR HEDGING PURPOSES	2,118,	397	0.3
Currency         Bought         Currency         Sold         Date         USD         Ed           USD         10,994,382         EUR         9,167,663         17/06/2021         (161,721)         (0           USD         35,722,844         GBP         25,885,800         17/06/2021         (919,133)         (0           EUR         8,488,092         USD         10,388,313         19/08/2021         (46,695)         (0           GBP         24,587,776         USD         34,942,573         19/08/2021         (136,468)         (0           UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES         (1,264,017)         (0           MARKET VALUE OF INVESTMENTS           (cost USD 402,289,638)         588,159,833         95		A		Amount			% c
USD 35,722,844 GBP 25,885,800 117/06/2021 (919,133) (0201 GBP 10,388,313 19/08/2021 (46,695) (0201 GBP 24,587,776 USD 34,942,573 19/08/2021 (136,468) (0201 GBP 10,388,313 19/08/2021 (0201 GBP 10,388,313 19/08/2021 (0201 GBP 10,388,313 19/08/2021 (0201 GBP 10,388,313 19/08/2021 (0201 GBP 10,388,313 19/08/2021 (0201 GBP 10,3	Currency		Currency				Equit
USD 35,722,844 GBP 25,885,800 17/06/2021 (919,133) (0201 GBP 10,388,313 19/08/2021 (46,695) (0301 GBP 24,587,776 USD 34,942,573 19/08/2021 (136,468) (0301 GBP 10,388,313 19/08/2021 (136,468) (0301 G	USD	10,994,382	EUR	9,167,663	17/06/2021 (161,	721)	(0.03
EUR 8,488,092 USD 10,388,313 19/08/2021 (46,695) (6BP 24,587,776 USD 34,942,573 19/08/2021 (136,468) (0UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES (1,264,017) (0UNREALISED LOSS ON FORWARD STREET (COST USD 402,289,638) 588,159,833 99	USD	35,722,844					(0.15
GBP     24,587,776     USD     34,942,573     19/08/2021     (136,468)     (0       UNREALISED LOSS ON FORWARD CURRENCY CONTRACTS HELD FOR HEDGING PURPOSES     (1,264,017)     (0       MARKET VALUE OF INVESTMENTS (cost USD 402,289,638)     588,159,833     98					•		(0.01
MARKET VALUE OF INVESTMENTS (cost USD 402,289,638) 588,159,833 99					, ,		(0.02
(cost USD 402,289,638) 588,159,833 99	UNREALISED LO	OSS ON FORWARD CUR	RENCY CONTRACT	S HELD FOR HEDGING PURPOSES	(1,264,0	17) (	(0.21
					588,159,	333	99.0
					5,914,	743	0.99
SHAREHOLDERS' EQUITY 594,074,576 100	SHAREHOLDFR	'S' EQUITY			594.074	576 1	00.00

TOTAL INVESTMENTS	Market Value USD	% of Shareholders' Equity
Total Investments excluding derivatives (cost USD 402,289,638)	587,287,583	98.86
Unrealised gain on forward currency contracts	17,370	0.00
Unrealised gain on forward currency contracts held for hedging purposes	2,118,897	0.36
Unrealised loss on forward currency contracts held for hedging purposes	(1,264,017)	(0.21)
Other Assets and Liabilities	5,914,743	0.99
Shareholders' Equity	594,074,576	100.00

The counterparties for forward currency contracts were Morgan Stanley & Co., Inc. and State Street Bank & Trust.

The maximum individual counterparty exposure as at 31 May 2021 is 0.36% of the NAV.

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

<sup>(</sup>b) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

<sup>(</sup>c) A related party to Goldman Sachs Funds.

<sup>(</sup>d) The yield for this fund as at 31 May 2021 was 0.064%.

# Goldman Sachs Funds—Global Corporate Portfolio (Hedged) Schedule of Investments As at 31 May 2021

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value NOK	% of Shareholders' Equity
Transferable se	curities admitted to an official exchange listing					
Bonds - 71.47%						
Australia	ART Ringlings Ltd	EUR	2.000%	15/07/2030	19.180.001	0.11
	APT Pipelines Ltd. APT Pipelines Ltd.	GBP	2.000% 3.125%	18/07/2030	14,613,446	0.11
	Australia & New Zealand Banking Group Ltd.	EUR	0.625%	21/02/2023	10,356,517	0.09
	Macquarie Bank Ltd.	GBP	1.125%	15/12/2025	72,641,333	0.43
	Macquarie Group Ltd.	EUR	0.625%	03/02/2027	13,907,510	0.43
	Scentre Group Trust 1	GBP	3.875%	16/07/2026	15,189,760	0.09
1,130,000	Scenile Gloup Hust I	GBF	3.07376	10/07/2020		
Austria					145,888,567	0.86
	Erste Group Bank AG	EUR	0.375%	16/04/2024	10,338,400	0.06
5,100,000	Volksbank Wien AG	EUR	0.875%	23/03/2026	52,195,834	0.31
					62,534,234	0.37
Belgium					,,	
1,400,000	Cofinimmo S.A.	EUR	0.875%	02/12/2030	14,211,989	0.08
	Euroclear Bank S.A.	EUR	0.500%	10/07/2023	10,338,399	0.06
4,700,000	KBC Group NV <sup>(c)</sup>	EUR	0.125%	14/01/2029	46,558,281	0.28
					71,108,669	0.42
Bermuda						
	IHS Markit Ltd.	USD	3.625%	01/05/2024	5,842,130	0.04
1,500,000	IHS Markit Ltd.	USD	4.250%	01/05/2029	14,256,913	0.08
					20,099,043	0.12
British Virgin Islaı	nds					
310,000	China Cinda 2020 I Management Ltd.	USD	2.500%	20/01/2028	2,442,622	0.01
690,000	China Cinda 2020 I Management Ltd.	USD	3.000%	20/01/2031	5,397,166	0.03
975,000	Global Switch Holdings Ltd.	EUR	1.500%	31/01/2024	10,254,007	0.06
360,000	Huarong Finance 2017 Co., Ltd.	USD	4.750%	27/04/2027	1,985,314	0.01
810,000	Huarong Finance 2017 Co., Ltd.	USD	4.250%	07/11/2027	4,466,957	0.03
1,430,000	Huarong Finance 2019 Co., Ltd.	USD	3.750%	29/05/2024	8,154,954	0.05
200,000	Huarong Finance 2019 Co., Ltd.	USD	3.875%	13/11/2029	1,102,953	0.01
	Huarong Finance 2019 Co., Ltd.	USD	3.375%	24/02/2030	7,058,896	0.04
	Huarong Finance 2019 Co., Ltd.	USD	3.625%	30/09/2030	1,875,019	0.01
317,000	Huarong Finance II Co., Ltd.	USD	5.500%	16/01/2025	1,834,264	0.01
1,080,000	Huarong Finance II Co., Ltd.	USD	5.000%	19/11/2025	6,139,246	0.04
360,000	Huarong Finance II Co., Ltd.	USD	4.875%	22/11/2026	1,986,254	0.01
1,130,000	TSMC Global Ltd.	USD	2.250%	23/04/2031	9,366,028	0.06
					62,063,680	0.37
Canada	Bank of Nova Scotia	EUR	0.500%	30/04/2024	10,356,008	0.06
	DAIIK OI INOVA SCOULA	EUR	0.300%	30/04/2024	10,330,006	0.00
Cayman Islands 340,000	CK Hutchison International 19 II Ltd.	USD	2.750%	06/09/2029	2,928,325	0.02
1.290.000	CK Hutchison International 20 Ltd.	USD	2.500%	08/05/2030	10.888.689	0.06
	CK Hutchison International 21 Ltd.	USD	2.500%	15/04/2031	19.638.564	0.11
	Country Garden Holdings Co., Ltd.	USD	3.125%	22/10/2025	2,519,244	0.01
	Country Garden Holdings Co., Ltd.	USD	3.875%	22/10/2030	8,947,190	0.05
	Country Garden Holdings Co., Ltd.	USD	3.300%	12/01/2031	6,437,325	0.04
	DP World Crescent Ltd.	USD	4.848%	26/09/2028	12,960,500	0.08
	DP World Crescent Ltd.	USD	3.875%	18/07/2029	2,761,872	0.02
	QNB Finance Ltd.	USD	3.500%	28/03/2024	1,785,300	0.01
	Sun Hung Kai Properties Capital Market Ltd.	USD	4.500%	14/02/2022	28,296,244	0.17
					97,163,253	0.57
Chile						
	Corp Nacional del Cobre de Chile 144A <sup>(d)</sup>	USD	4.500%	01/08/2047	16,354,465	0.10
3,937,000	GNL Quintero S.A.	USD	4.634%	31/07/2029	35,996,876	0.21
					52,351,341	0.31
China 200,000	Bank of China Ltd.	USD	4.000%	08/03/2028	1,830,734	0.01
Finland						
	SBB Treasury OYJ	EUR	0.750%	14/12/2028	30,749,357	0.18
France	Air Liquide Finance S.A.	EUR	0.750%	13/06/2024	10,459,524	0.06

Holding	ıs	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value NOK	% of Shareholders Equity
Bonds	– (Contir	nued)					
	– (Continu						
	3,800,000		EUR	(0.001%)	23/02/2024	38,672,868	0.23
		APRR S.A.	EUR	1.500%	15/01/2024	10,587,773	0.06
		Banque Federative du Credit Mutuel S.A.	EUR	1.250%	03/06/2030	24,359,603	0.15
		BNP Paribas S.A.	EUR	1.125%	22/11/2023	28,622,855	0.17
		BNP Paribas S.A. <sup>(c)</sup> BNP Paribas S.A. <sup>(c)</sup>	EUR	0.375%	14/10/2027	30,504,035	0.18 0.26
		BPCE S.A.	EUR	0.500%	01/09/2028	44,446,803	
	, ,		GBP EUR	0.985% 1.000%	22/12/2025 18/10/2024	55,692,105	0.33
		Capgemini S.E. Credit Agricole S.A. (c)	EUR	0.194%	22/04/2026	10,528,941 41,978,558	0.00
		Danone S.A.	EUR	0.709%	03/11/2024	10,472,552	0.25
	1,000,000	Dassault Systemes S.E.	EUR	(0.158%)	16/09/2024	10,472,332	0.06
		Electricite de France S.A.	GBP	5.125%	22/09/2050	32,164,682	0.19
		EssilorLuxottica S.A.	USD	2.500%	30/06/2022	34,129,692	0.18
		Imerys S.A.	EUR	2.000%	10/12/2024	6,485,432	0.20
		Orange S.A.	EUR	0.750%	11/09/2023	10,393,974	0.04
		PSA Banque France S.A.	EUR	0.072%	22/01/2025	70,016,008	0.41
		Societe Generale S.A.	EUR	0.875%	01/07/2026	47,792,617	0.41
		Societe Generale S.A. (c)	EUR	0.875%	22/09/2028	22,688,497	0.20
		Terega SASU	EUR	0.625%	27/02/2028	11,123,009	0.14
		-	EUR	0.250%	12/07/2023		0.06
	1,000,000	Total Capital International S.A. Total Capital International S.A.	EUR	2.500%	25/03/2026	10,301,961 2,288,268	0.00
	-	Veolia Environnement S.A.	EUR	0.314%	04/10/2023	10,287,202	0.06
	1,000,000	veola Environmente S.A.	LOIX	0.51476	04/10/2023	574,224,006	3.39
Germai	nv					374,224,000	3.35
	-	alstria office REIT-AG	EUR	0.500%	26/09/2025	36.939.389	0.22
	.,,		EUR	1.500%	23/06/2026	16,035,253	0.09
		BASF S.E.—Series 10Y	EUR	2.000%	05/12/2022	10,273,657	0.06
	5,800,000		EUR	0.375%	12/01/2029	57,480,285	0.34
	4,000,000	,	EUR	1.125%	06/01/2030	41,373,548	0.24
		·	EUR	1.375%	06/07/2032	19,537,561	0.12
		Commerzbank AG	EUR	0.100%	11/09/2025	50,384,560	0.30
			GBP	0.375%	03/12/2026	51,166,971	0.30
			EUR	1.125%	30/08/2023	10,199,425	0.06
		Deutsche Bank AG <sup>(c)</sup>	EUR	1.750%	19/11/2030	44,484,463	0.26
	1,400,000		EUR	1.875%	31/01/2024	14,963,528	0.09
	5,800,000	Volkswagen Leasing GmbH	EUR	1.625%	15/08/2025	62,608,679	0.37
		Volkswagen Leasing GmbH	EUR	0.375%	20/07/2026	66,974,470	0.40
						482,421,789	2.85
Indone							
	-	Indonesia Asahan Aluminium Persero PT	USD	5.450%	15/05/2030	6,262,180	0.04
		Pertamina Persero PT	USD	6.000%	03/05/2042	23,863,879	0.14
		Pertamina Persero PT	USD	5.625%	20/05/2043	28,143,820	0.17
	1,490,000	Pertamina Persero PT	USD	4.175%	21/01/2050	12,425,093	0.07
						70,694,972	0.42
Ireland		Abbott Ireland Financing DAC	EUR	0.875%	27/09/2023	45,416,574	0.27
		Abbott Ireland Financing DAC	EUR	0.100%	19/11/2024	10,248,015	0.06
		AerCap Ireland Capital DAC Via AerCap Global Aviation Trust	USD	6.500%	15/07/2025	35,874,912	0.21
		AIB Group Plc.	EUR	1.500%	29/03/2023	10,209,547	0.06
		AIB Group Plc.	EUR	1.250%	28/05/2024	28,986,498	0.17
		AIB Group Plc.	EUR	2.250%	03/07/2025	57,866,503	0.34
		AIB Group Pic. (c)	EUR	0.500%	17/11/2027	55,434,524	0.33
	., ,	Bank of Ireland Group Plc. (c)	EUR	0.375%	10/05/2027	37,866,293	0.22
		Dell Bank International DAC	EUR	1.625%	24/06/2024	17,560,851	0.10
		Eaton Capital Unlimited Co.	EUR	0.750%	20/09/2024	10,187,020	0.06
		GE Capital International Funding Co. Unlimited Co.	USD	4.418%	15/11/2035	29,284,640	0.17
		Johnson Controls International Plc.	EUR	1.000%	15/09/2023	10,159,332	0.06
		Steris Irish Financial Co. Unlimited Co.	USD	2.700%	15/03/2031	19,752,336	0.12
						368,847,045	2.17
Israel	8.950 000	Israel Electric Corp., Ltd. 144A <sup>(d)</sup>	USD	4.250%	14/08/2028	82,790,025	0.49
Italy	_,000,000			4.20070	,00,2020	52,. 50,020	0.40
-		Aeroporti di Roma SpA	EUR	1.625%	02/02/2029	13,232,202	0.08
		Aeroporti di Roma SpA	EUR	1.750%	30/07/2031	38,490,693	0.23
	975,000	EIII QUA	EUR	0.625%	19/09/2024	10,163,103	0.06

		•	(a)	(b)	Market Value	% of Shareholders
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	NOK	Equity
Bonds – (Contir Italy – (Continued	· ·					
- '	FCA Bank SpA	EUR	0.125%	16/11/2023	84,457,524	0.50
	FCA Bank SpA	EUR	0.009%	16/04/2024	29,504,649	0.17
	FCA Bank SpA	EUR	0.500%	13/09/2024	10,314,175	0.06
	Infrastrutture Wireless Italiane SpA	EUR	1.625%	21/10/2028	36,585,691	0.22
5,375,000	Intesa Sanpaolo SpA	EUR	0.625%	24/02/2026	54,401,400	0.32
	Terna SpA	EUR	(0.292%)	23/07/2023	10,197,341	0.06
	UniCredit SpA <sup>(c)</sup>	EUR	1.200%	20/01/2026	42,461,721	0.25
	UniCredit SpA <sup>(c)</sup>	EUR	2.200%	22/07/2027	36,305,701	0.21
4,225,000	UniCredit SpA	EUR	1.800%	20/01/2030	44,181,597	0.26
					410,295,797	2.42
Japan 3 275 000	Mizuho Financial Group, Inc.	EUR	0.523%	10/06/2024	33,904,261	0.20
	Mizuho Financial Group, Inc. Mizuho Financial Group, Inc.	EUR	0.956%	16/10/2024	10,244,976	0.06
	Nidec Corp.	EUR	0.046%	30/03/2026	35,162,513	0.21
	Sumitomo Mitsui Financial Group, Inc.	USD	2.784%	12/07/2022	62,280,484	0.21
	Takeda Pharmaceutical Co., Ltd.	EUR	3.000%	21/11/2030	54,952,150	0.37
	Takeda Pharmaceutical Co., Ltd.	EUR	1.375%	09/07/2032	26,707,604	0.16
	•				223,251,988	1.32
Jersey					220,201,000	1.02
360,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.160%	31/03/2034	2,970,451	0.02
520,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.625%	31/03/2036	4,258,065	0.02
8,230,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940%	30/09/2040	67,907,818	0.40
940,000	Galaxy Pipeline Assets Bidco Ltd.	USD	3.250%	30/09/2040	7,707,089	0.04
1,375,000	Gatwick Funding Ltd.	GBP	2.500%	15/04/2030	16,201,354	0.10
1,100,000	Heathrow Funding Ltd.	GBP	5.225%	15/02/2023	13,977,698	0.08
1,750,000	Heathrow Funding Ltd.	EUR	1.500%	12/10/2025	18,559,596	0.11
1,725,000	Heathrow Funding Ltd.	GBP	6.750%	03/12/2026	25,824,541	0.15
2,200,000	Heathrow Funding Ltd.	GBP	2.750%	13/10/2029	26,928,486	0.16
750,000	Porterbrook Rail Finance Ltd.	GBP	7.125%	20/10/2026	11,475,429	0.07
					195,810,527	1.15
<b>Kazakhstan</b> 5,300,000	KazMunayGas National Co., JSC	USD	6.375%	24/10/2048	58,049,053	0.34
Luxembourg						
	Aroundtown S.A.	EUR	0.184%	07/01/2025	10,469,906	0.06
4,050,000		GBP	3.000%	16/10/2029	50,640,949	0.30
	Becton Dickinson Euro Finance SARL	EUR	1.208%	04/06/2026	12,766,520	0.08
	Blackstone Property Partners Europe Holdings SARL	EUR	2.000%	15/02/2024	24,426,557	0.14
	Blackstone Property Partners Europe Holdings SARL	EUR	2.200%	24/07/2025	5,440,711	0.03
	Blackstone Property Partners Europe Holdings SARL	EUR	1.250%	26/04/2027	3,251,020	0.02
	Blackstone Property Partners Europe Holdings SARL	EUR	1.095%	04/05/2028	33,569,704	0.20
	Blackstone Property Partners Europe Holdings SARL	EUR	1.750%	12/03/2029	27,890,096	0.17
	Gazprom PJSC Via Gaz Capital S.A.	USD	5.150%	11/02/2026	51,135,129	0.30
	Holcim Finance Luxembourg S.A.	EUR	1.375%	26/05/2023	10,194,463	0.06
	Logicor Financing SARL	EUR	1.500%	14/11/2022	16,595,345	0.10
	Logicor Financing SARL	EUR	0.750%	15/07/2024	18,890,428	0.11
	Logicor Financing SARL Logicor Financing SARL	EUR EUR	2.250% 3.250%	13/05/2025 13/11/2028	20,751,672 21,853,973	0.12 0.13
1,000,000	Logicol Financing Of the	Lon	0.20070	10/11/2020	307,876,473	1.82
Mexico					301,010,413	1.02
	America Movil SAB de CV	USD	6.125%	30/03/2040	72,635,792	0.43
	Fomento Economico Mexicano SAB de CV	USD	3.500%	16/01/2050	1,263,727	0.01
	Mexico City Airport Trust	USD	4.250%	31/10/2026	5,411,715	0.03
	Mexico City Airport Trust	USD	3.875%	30/04/2028	3,434,193	0.02
	Mexico City Airport Trust	USD	5.500%	31/10/2046	1,654,220	0.01
	Mexico City Airport Trust	USD	5.500%	31/07/2047	19,839,106	0.12
	Mexico City Airport Trust 144A <sup>(d)</sup>	USD	4.250%	31/10/2026	3,371,233	0.02
2,720,000	Mexico City Airport Trust 144A <sup>(d)</sup>	USD	3.875%	30/04/2028	23,352,510	0.14
	Mexico City Airport Trust 144A <sup>(d)</sup>	USD	5.500%	31/10/2046	4,218,260	0.02
	Mexico City Airport Trust 144A <sup>(d)</sup>	USD	5.500%	31/07/2047	10,663,519	0.06
					145,844,275	0.86
	Aluku Baddarid Bara da Sila da Sila		2	A 710 4 100 0 1		
	Akelius Residential Property Financing BV	EUR	0.676%	17/01/2028	23,879,687	0.14
2,300,000 2,400,000	Akelius Residential Property Financing BV Akelius Residential Property Financing BV Allianz Finance II BV	EUR EUR EUR	0.676% 0.750% 0.250%	17/01/2028 22/02/2030 06/06/2023		0.14 0.14 0.06

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value NOK	% of Shareholders' Equity
Bonds - (Conti	nued)					
Netherlands – (Co	•					
	Bayer Capital Corp. BV	EUR	1.250%	13/11/2023	10,234,258	0.06
	Bayer Capital Corp. BV	EUR	1.500%	26/06/2026	16,097,087	0.10
,,.	E.ON International Finance BV	GBP	6.250%	03/06/2030	16,757,485	0.10
	easyJet FinCo BV	EUR	1.875%	03/03/2028	22,982,458	0.14
	Evonik Finance BV	EUR	0.375%	07/09/2024	10,310,002	0.06
	ING Groep NV	EUR	(0.240%)	20/09/2023	26,170,184	0.16
	ING Groep NV	GBP	3.000%	18/02/2026	117,833,007	0.70 0.14
	JAB Holdings BV	EUR EUR	1.250%	22/05/2024	23,199,275	0.14
	JAB Holdings BV JAB Holdings BV	EUR	0.647%	20/12/2027 17/04/2035	76,962,108	0.43
	Koninklijke Ahold Delhaize NV	EUR	3.375% 0.875%	19/09/2024	81,719,435 10,218,777	0.46
1,000,000	•	EUR	0.500%	06/09/2023	10,330,053	0.06
	LeasePlan Corp. NV	EUR	3.500%	09/04/2025	50,830,165	0.30
	Lseg Netherlands BV	EUR	0.008%	06/04/2025	75,286,219	0.44
	Lukoil International Finance BV	USD	4.750%	02/11/2026	30,055,526	0.18
	Lukoil Securities BV	USD	3.875%	06/05/2030	14,721,490	0.09
	Nationale-Nederlanden Bank NV	EUR	0.375%	31/05/2023	10,295,243	0.06
	Prosus NV	USD	3.680%	21/01/2030	8,917,130	0.05
	Prosus NV	EUR	2.031%	03/08/2032	2,821,193	0.02
	Prosus NV	USD	4.027%	03/08/2050	10,505,622	0.06
	Prosus NV	USD	3.832%	08/02/2051	13,799,439	0.08
	Redexis Gas Finance BV	EUR	1.875%	28/05/2025	20,519,022	0.12
	Roche Finance Europe BV	EUR	0.500%	27/02/2023	10,322,114	0.06
	Schlumberger Finance BV	EUR	(0.116%)	15/10/2024	10,211,474	0.06
	Signify NV	EUR	2.375%	11/05/2027	73,580,069	0.43
	Technip Energies NV	EUR	1.125%	28/05/2028	31,701,242	0.19
3,400,000		EUR	1.908%	23/06/2032	36,310,582	0.21
	Volkswagen Financial Services NV	GBP	4.250%	09/10/2025	29,410,792	0.17
	Wintershall Dea Finance BV	EUR	0.840%	25/09/2025	17,656,952	0.10
	Wintershall Dea Finance BV	EUR	1.332%	25/09/2028	45,558,376	0.27
	Wintershall Dea Finance BV	EUR	1.823%	25/09/2031	17,690,174	0.11
	WPC Eurobond BV	EUR	1.350%	15/04/2028	28,345,695	0.17
	WPC Eurobond BV	EUR	0.950%	01/06/2030	13,935,399	0.08
		-			1,033,344,536	6.10
New Zealand						
	ASB Finance Ltd.	EUR	0.750%	13/03/2024	10,196,150	0.06
Portugal 1 000 000	Brisa-Concessao Rodoviaria S.A.	EUR	2.000%	22/03/2023	10,577,900	0.06
	Brisa Goriocosao Nodovidria G.7 t.	2011	2.00070	22/00/2020	10,077,000	
Spain		EUD	0.0750/	07/00/0007	00 400 005	0.40
1,800,000		EUR	2.375%	27/09/2027	20,192,995	0.12
	Banco Bilbao Vizcaya Argentaria S.A. (c)	EUR	0.125%	24/03/2027	31,462,462	0.18
	Banco Santander S.A.	USD	2.706%	27/06/2024	35,414,465	0.21
	Banco Santander S.A.	EUR	1.375%	05/01/2026	51,206,789	0.30
	Banco Santander S.A.	GBP	1.500%	14/04/2026	51,994,982	0.31
	Banco Santander S.A.	USD	4.379%	12/04/2028	56,708,298	0.33
	Banco Santander S.A.	USD	3.306%	27/06/2029	12,547,721	0.07
	Banco Santander S.A.	USD	3.490%	28/05/2030	57,172,240	0.34
	Bankinter S.A.	EUR	0.625%	06/10/2027	11,227,919	0.07
	CaixaBank S.A. (c)	EUR	0.375%	18/11/2026	58,876,469	0.35
	Callacy Figures Co. S.A.	EUR	0.750%	26/05/2028	50,898,585	0.30
3,300,000		EUR	1.500%	08/06/2028 15/11/2026	33,435,533	0.20
	Cellnex Finance Co., S.A. Cellnex Finance Co., S.A.	EUR	0.750%		13,087,550	0.08
	· · · · · · · · · · · · · · · · · · ·	EUR	1.250%	15/01/2029	15,818,848	0.09
	Cellnex Finance Co., S.A.	EUR	2.000%	15/02/2033	16,801,469	0.10
	FCC Sorvicios Madio Ambiento Holding SALL	EUR	2.629%	08/06/2027	68,842,437	0.41
1,000,000	FCC Servicios Medio Ambiente Holding SAU Telefonica Emisiones S.A.	EUR EUR	1.661% 1.069%	04/12/2026 05/02/2024	10,205,845 10,480,390	0.06 0.06
2,650,000		USD	4.103%	08/03/2027	24,929,916	0.06
1,900,000		EUR	1.788%	12/03/2029	21,235,344	0.15
2,950,000		USD	5.520%	01/03/2049	30,732,027	0.12
		-			683,272,284	4.03
Supranationals	African Funert Import Seel	1100	0.0040/	47/05/0000	00 407 000	• • •
	African Export-Import Bank	USD	2.634%	17/05/2026	23,167,293	0.14
2,450,000	African Export-Import Bank	USD	3.798%	17/05/2031	20,750,491	0.12
230,000	African Export-Import Bank 144A <sup>(d)</sup>	USD	2.634%	17/05/2026	1,944,700	0.01

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value NOK	% of Shareholders Equity
Bonds - (Contin	· ·					
Supranationals -	•	EUD	0.7500/	05/00/0000	470 405 500	0.70
	European Union	EUR EUR	0.750% 0.332%	05/09/2028 04/07/2035	473,435,563 213,359,553	2.79
21,970,000	European Union	EUR	0.332%	04/07/2035		1.26
					732,657,600	4.32
Sweden 975.000	Akelius Residential Property AB	EUR	1.125%	14/03/2024	10,204,883	0.06
	Heimstaden Bostad AB	EUR	1.125%	21/01/2026	17,779,979	0.10
3,200,000	Samhallsbyggnadsbolaget i Norden AB	EUR	1.750%	14/01/2025	34,126,134	0.20
	Samhallsbyggnadsbolaget i Norden AB	EUR	0.872%	12/08/2027	18,437,266	0.11
2,750,000	Scania CV AB	EUR	0.500%	06/10/2023	28,317,236	0.17
					108,865,498	0.64
Switzerland 2 100 000	Credit Suisse Group AG <sup>(c)</sup>	GBP	2.125%	12/09/2025	25,556,683	0.15
	Credit Suisse Group AG <sup>(c)</sup>	EUR	3.250%	02/04/2026	30,889,036	0.18
	Credit Suisse Group AG	USD	4.550%	17/04/2026	19,319,515	0.11
	Credit Suisse Group AG 144A(c)(d)	USD	2.593%	11/09/2025	34,914,794	0.21
7,250,000	UBS AG	GBP	0.625%	18/12/2023	86,016,258	0.51
					196,696,286	1.16
United Arab Emira						
	Abu Dhabi Crude Oil Pipeline LLC	USD	3.650%	02/11/2029	2,318,054	0.01
	Abu Dhabi Crude Oil Pipeline LLC	USD	4.600%	02/11/2047	78,749,987	0.47
	DP World Plc. DP World Plc. 144A <sup>(d)</sup>	USD USD	5.625% 6.850%	25/09/2048 02/07/2037	6,526,804 1,559,341	0.04 0.01
					89,154,186	0.53
United Kingdom					,,	
-	Annington Funding Plc.	GBP	2.646%	12/07/2025	34,217,116	0.20
3,750,000	Annington Funding Plc.	GBP	3.184%	12/07/2029	48,075,518	0.28
1,600,000	Assura Financing Plc.	GBP	1.500%	15/09/2030	18,702,358	0.11
	AstraZeneca Plc.	EUR	0.750%	12/05/2024	10,158,439	0.06
	Barclays Plc.	USD	3.684%	10/01/2023	55,381,454	0.33
4,250,000	Barclays Pic. <sup>(c)</sup> Barclays Pic. <sup>(c)</sup>	EUR USD	3.375% 2.852%	02/04/2025 07/05/2026	47,171,779 92,977,007	0.28 0.55
	Barclays Pic. (c)	GBP	1.700%	03/11/2026	21,029,994	0.12
	Barclays Plc. <sup>(c)</sup>	EUR	1.106%	12/05/2032	33,578,623	0.20
	BP Capital Markets Plc.	USD	3.506%	17/03/2025	105,418,950	0.62
1,000,000	Cadent Finance Plc.	EUR	0.625%	22/09/2024	10,396,824	0.06
2,180,000	Gazprom PJSC Via Gaz Finance Plc.	USD	3.250%	25/02/2030	18,076,533	0.11
	GlaxoSmithKline Capital Plc.	EUR	(0.232%)	23/09/2023	10,230,202	0.06
	HSBC Holdings Plc.(c)	USD	3.803%	11/03/2025	89,026,207	0.53
	HSBC Holdings Plc. <sup>(c)</sup> HSBC Holdings Plc. <sup>(c)</sup>	USD GBP	1.645%	18/04/2026	56,525,020	0.33 0.25
	HSBC Holdings Plc. <sup>(c)</sup>	USD	1.750% 4.583%	24/07/2027 19/06/2029	41,803,735 25,110,372	0.25
	Informa Plc.	EUR	2.125%	06/10/2025	57,847,494	0.34
	InterContinental Hotels Group Plc.	EUR	1.625%	08/10/2024	79,488,452	0.47
	Liberty Living Finance Plc.	GBP	3.375%	28/11/2029	8,414,409	0.05
	Lloyds Banking Group Plc.	EUR	(0.141%)	09/11/2023	10,196,249	0.06
	Lloyds Banking Group Plc. (c)	EUR	3.500%	01/04/2026	20,918,528	0.12
4,475,000		USD	3.750%	11/01/2027	41,478,677	0.24
975,000	London Stock Exchange Group Plc.	EUR	0.875%	19/09/2024	10,221,556	0.06
1,300,000	Nationwide Building Society Nationwide Building Society 144A <sup>(c)(d)</sup>	EUR USD	0.625% 3.622%	19/04/2023 26/04/2023	10,360,589 11,173,075	0.06 0.07
6,625,000	Nationwide Building Society 144A <sup>(c)(d)</sup>	USD	4.302%	08/03/2029	62,145,989	0.07
1,300,000	Nationwide Building Society 144A <sup>(c)(d)</sup>	USD	3.960%	18/07/2030	12,048,694	0.07
8,490,000	Natwest Group Plc. (c)	USD	3.498%	15/05/2023	73,004,244	0.43
600,000	Natwest Group Plc.	USD	3.875%	12/09/2023	5,380,954	0.03
4,675,000	Natwest Group Plc.(c)	EUR	0.780%	26/02/2030	47,311,807	0.28
1,125,000	Pinewood Finance Co., Ltd.	GBP	3.250%	30/09/2025	13,528,878	0.08
	Places For People Treasury Plc.	GBP	2.875%	17/08/2026	15,431,791	0.09
	Santander UK Group Holdings Plc. <sup>(c)</sup> Santander UK Group Holdings Plc. <sup>(c)</sup>	USD USD	1.089% 1.532%	15/03/2025	79,050,186	0.47 0.43
8,625,000 1,968,000		USD	2.875%	21/08/2026 18/06/2024	72,466,448 17,519,621	0.43
	Smiths Group Plc.	EUR	1.250%	28/04/2023	10,396,519	0.06
2,300,000		GBP	4.000%	29/09/2025	29,440,540	0.17
	Standard Chartered Plc. 144A <sup>(c)(d)</sup>	USD	1.456%	14/01/2027	117,120,581	0.69
975,000		EUR	1.375%	24/10/2023	10,240,610	0.06
2,800,000	Tesco Corporate Treasury Services Plc.	GBP	2.750%	27/04/2030	35,216,693	0.21
	Thames Water Utilities Finance Plc.(c)				00,210,000	

loldings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value NOK	% o Shareholders Equity
Bonds – (Contir	nued)					
Jnited Kingdom -						
	Tritax EuroBox Plc.	EUR	0.950%	02/06/2026	13,689,028	0.08
	Virgin Money UK Plc. (c)	EUR	0.375%	27/05/2024	13,808,574	0.08
	Vodafone Group Plc.	EUR	0.500%	30/01/2024	10,359,062	0.06
1,000,000	Yorkshire Building Society	EUR	0.875%	20/03/2023	10,387,664	0.06
Little d Oteste e					1,639,583,495	9.67
Inited States	AbbVie, Inc.	USD	3.600%	14/05/2025	EE 770 140	0.33
	AbbVie, Inc.	USD	3.200%	14/05/2026	55,772,142 453,865	0.00
	AbbVie, Inc.	USD	4.250%	14/11/2028	25,103,464	0.00
	AbbVie, Inc.	USD	4.875%	14/11/2048	25,665,076	0.13
1,000,000		USD	2.900%	01/10/2030	8,626,258	0.05
	Air Lease Corp.	USD	3.000%	15/09/2023	42,034,920	0.25
	Air Lease Corp.	USD	2.875%	15/01/2026	76,575,708	0.45
	Air Lease Corp.	USD	3.750%	01/06/2026	54,351,489	0.32
	Ally Financial, Inc.	USD	1.450%	02/10/2023	27,578,573	0.16
	American International Group, Inc.	EUR	1.500%	08/06/2023	56,258,784	0.33
	American International Group, Inc.	USD	3.900%	01/04/2026	48,044,206	0.28
	American International Group, Inc.	USD	4.200%	01/04/2028	24,980,525	0.15
	American International Group, Inc.	USD	4.250%	15/03/2029	48,238,371	0.29
	American Tower Corp.	USD	4.400%	15/02/2026	41,834,201	0.25
	Apple, Inc.	EUR	(0.397%)	10/11/2022	10,382,981	0.06
1,000,000		EUR	1.050%	05/09/2023	10,423,085	0.06
2,600,000		GBP	5.500%	15/03/2027	37,713,405	0.22
2,650,000		USD	4.100%	15/02/2028	25,062,772	0.15
5,200,000	AT&T, Inc.	USD	2.750%	01/06/2031	44,085,743	0.26
7,150,000		USD	2.250%	01/02/2032	57,535,144	0.34
1,250,000	AT&T, Inc.	USD	4.900%	15/08/2037	12,559,035	0.07
2,000,000	AT&T, Inc.	USD	4.350%	15/06/2045	18,569,039	0.1
800,000	AT&T, Inc.	USD	4.750%	15/05/2046	7,828,823	0.08
1,250,000	AT&T, Inc.	USD	5.450%	01/03/2047	13,292,143	0.08
5,325,000	AT&T, Inc.	USD	3.650%	01/06/2051	44,631,589	0.26
4,875,000	Athene Global Funding	EUR	1.125%	02/09/2025	51,383,170	0.30
4,725,000	AutoNation, Inc.	USD	4.750%	01/06/2030	46,454,945	0.27
6,050,000	Bank of America Corp.	USD	3.500%	19/04/2026	56,025,754	0.33
3,000,000	Bank of America Corp. (c)	EUR	3.648%	31/03/2029	36,804,727	0.22
3,250,000	Bank of America Corp.	USD	5.875%	07/02/2042	37,892,160	0.22
	Baxter International, Inc.	EUR	0.400%	15/05/2024	18,604,356	0.1
	Becton Dickinson and Co.	USD	3.363%	06/06/2024	102,525,793	0.6
1,196,000	* **	USD	6.125%	01/04/2036	13,703,773	0.08
	Booking Holdings, Inc.	EUR	0.100%	08/03/2025	46,923,617	0.28
	BP Capital Markets America, Inc.	USD	4.234%	06/11/2028	24,982,457	0.15
	Capital One Financial Corp.	EUR	0.800%	12/06/2024	80,721,185	0.48
	Centene Corp.	USD	3.000%	15/10/2030	13,995,798	0.08
	Citigroup, Inc.	EUR	0.750%	26/10/2023	10,378,706	0.00
1,700,000	0 1.	GBP	2.750%	24/01/2024	21,145,320	0.13
	Citigroup, Inc.	USD	3.200%	21/10/2026	35,913,747	0.2
	Citizens Bank NA Via Providence RI	USD	2.250%	28/04/2025	27,102,741	0.16
	Crown Castle International Corp.	USD	3.650%	01/09/2027	25,053,269	0.15
	CVS Health Corp.	USD	3.875%	20/07/2025	148,213	0.00
	CVS Health Corp.	USD	4.780%	25/03/2038	20,474,686	0.12
	CVS Health Corp.	USD	5.050% 5.850%	25/03/2048	35,027,544	0.2
	Devon Energy Corp.	USD		15/12/2025	10,874,375	0.06
		USD	5.600%	15/07/2041	14,135,839	0.08
		USD	4.750%	15/05/2042	4,159,346	0.02
	Devon Energy Corp.	USD	5.000%	15/06/2045	1,427,484 40,495,085	0.0
4,250,000		USD	4.493%	15/11/2025		0.24
	DuPont de Nemours, Inc. DuPont de Nemours, Inc.	USD USD	4.725% 5.419%	15/11/2028 15/11/2048	69,524,028 7,248,432	0.04
		EUR	1.500%	26/05/2023	10,186,425	0.0
975,000		EUR		15/01/2024	10,186,425	0.0
	Enterprise Products Operating LLC	USD	(0.029%) 4.150%	16/10/2024		0.0
2,625,000	Enterprise Products Operating LLC Enterprise Products Operating LLC	USD	4.150% 4.850%	15/03/2044	24,959,907	0.1
	Fidelity National Information Services, Inc.				21,829,266 28,440,676	
		EUR	0.750%	21/05/2023		0.1
	Fidelity National Information Services, Inc.	EUR	1.100%	15/07/2024	10,242,198	0.0
	Fidelity National Information Services, Inc.	EUR	0.625%	03/12/2025	22,334,133	0.1
	Fidelity National Information Services, Inc.	GBP	2.250%	03/12/2029	45,907,937	0.2
	Fisery, Inc.	EUR	0.375%	01/07/2023	10,274,580	0.06
	Fiserv, Inc. Ford Motor Credit Co., LLC	GBP	2.250%	01/07/2025	26,135,865	0.15
	FORD WOLDE LEADING LILL.	USD	3.219%	09/01/2022	78,527,830	0.46

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value NOK	% of Shareholders' Equity
Bonds – (Conti	nued)					
United States – (C	•					
	General Electric Co.	USD EUR	2.700% 1.250%	09/10/2022	3,447,528	0.02 0.06
	General Electric Co. General Electric Co.	USD	3.625%	26/05/2023 01/05/2030	10,429,904 57,893,420	0.06
	General Electric Co.	USD	4.350%	01/05/2050	22,480,547	0.13
	General Mills, Inc.	EUR	(0.096%)	27/04/2023	10,387,562	0.06
1,550,000	General Motors Co.	USD	5.000%	01/04/2035	15,420,248	0.09
	General Motors Co.	USD	6.600%	01/04/2036	24,852,342	0.15
	General Motors Financial Co., Inc.	USD	5.200%	20/03/2023	20,324,843	0.12
	General Motors Financial Co., Inc. General Motors Financial Co., Inc.	EUR EUR	0.955% 2.200%	07/09/2023 01/04/2024	10,374,839 51,111,417	0.06 0.30
	General Motors Financial Co., Inc.	EUR	0.600%	20/05/2027	43,718,241	0.26
	General Motors Financial Co., Inc.	USD	5.650%	17/01/2029	11,109,488	0.07
3,975,000	General Motors Financial Co., Inc.	USD	2.350%	08/01/2031	32,177,634	0.19
	Halliburton Co.	USD	2.920%	01/03/2030	54,078,032	0.32
	Healthcare Realty Trust, Inc.	USD	2.050%	15/03/2031	14,787,320	0.09
	Hewlett Packard Enterprise Co.	USD	4.450%	02/10/2023	20,407,753	0.12
	Hewlett Packard Enterprise Co. Hewlett Packard Enterprise Co.	USD USD	4.900% 6.350%	15/10/2025 15/10/2045	40,608,501 38,697,264	0.24 0.23
1,000,000		EUR	0.625%	25/01/2024	10,372,090	0.25
1,750,000	5	USD	3.900%	15/07/2025	16,261,508	0.10
2,775,000	(-)	EUR	1.001%	25/07/2031	28,903,159	0.17
	Keurig Dr Pepper, Inc.	USD	5.085%	25/05/2048	19,019,152	0.11
	Kinder Morgan, Inc.	USD	2.000%	15/02/2031	48,738,527	0.29
1,000,000 1,000,000	Merck & Co., Inc. Metropolitan Life Global Funding I	EUR EUR	0.500%	02/11/2024	10,398,656	0.06 0.06
7,025,000	Morgan Stanley	EUR	0.375% 1.875%	09/04/2024 30/03/2023	10,331,580 74,284,004	0.06
250,000	Morgan Stanley	EUR	1.750%	30/01/2025	2,702,721	0.02
1,050,000	Morgan Stanley	USD	4.000%	23/07/2025	9,815,073	0.06
3,100,000	MPT Operating Partnership LP Via MPT Finance Corp.	GBP	2.550%	05/12/2023	37,558,326	0.22
	Nasdaq, Inc.	EUR	0.875%	13/02/2030	31,879,598	0.19
	Occidental Petroleum Corp.	USD	3.200%	15/08/2026	7,270,988	0.04
	Occidental Petroleum Corp.	USD USD	3.500%	15/08/2029	2,730,747	0.02 0.46
	ONE Gas, Inc. Oracle Corp.	USD	1.100% 3.600%	11/03/2024 01/04/2040	78,396,572 13,029,530	0.46
1,150,000	·	USD	2.500%	01/02/2031	8,841,272	0.05
	Pacific Gas and Electric Co.	USD	3.300%	01/08/2040	3,297,118	0.02
875,000	Pacific Gas and Electric Co.	USD	3.750%	15/08/2042	6,492,891	0.04
	Pacific Gas and Electric Co.	USD	3.500%	01/08/2050	6,854,040	0.04
1,275,000		USD	1.125%	15/01/2026	10,565,200	0.06
	Sempra Energy	USD USD	3.400% 3.800%	01/02/2028	10,951,615	0.07
2,600,000	Sempra Energy Sempra Energy	USD	4.000%	01/02/2038 01/02/2048	18,240,159 23,569,257	0.11 0.14
	Southern California Edison Co.—Series E	USD	3.700%	01/08/2025	23,821,917	0.14
8,350,000		USD	5.875%	23/04/2045	91,119,744	0.54
1,550,000	Spirit Realty LP	USD	3.200%	15/01/2027	13,745,770	0.08
	Spirit Realty LP	USD	2.100%	15/03/2028	14,889,557	0.09
2,000,000	Spirit Realty LP	USD	4.000%	15/07/2029	18,373,683	0.11
975,000	Stryker Corp.	EUR USD	1.125% 6.600%	30/11/2023 01/04/2050	10,238,327	0.06 0.17
	Sysco Corp. Teledyne Technologies, Inc.	USD	0.950%	01/04/2024	29,318,844 78,670,821	0.17
	Thermo Fisher Scientific, Inc.	EUR	0.750%	12/09/2024	10,434,078	0.06
	T-Mobile USA, Inc.	USD	3.875%	15/04/2030	47,412,615	0.28
1,000,000	United Parcel Service, Inc.	EUR	0.375%	15/11/2023	10,325,168	0.06
	United States Treasury Note/Bond	USD	1.244%	31/05/2028	218,228,951	1.29
,	US Bancorp	EUR	0.850%	07/06/2024	10,198,234	0.06
	Valero Energy Corp. Valero Energy Partners LP	USD	3.400%	15/09/2026	41,696,917	0.25
	VEREIT Operating Partnership LP	USD USD	4.375% 4.600%	15/12/2026 06/02/2024	33,022,708 6,407,686	0.20 0.04
	VEREIT Operating Partnership LP	USD	4.625%	01/11/2025	36,141,645	0.21
	VEREIT Operating Partnership LP	USD	2.850%	15/12/2032	11,741,733	0.07
1,950,000	Verizon Communications, Inc.	USD	3.875%	08/02/2029	18,395,165	0.11
, .,	Verizon Communications, Inc.	USD	2.550%	21/03/2031	65,021,563	0.38
	Verizon Communications, Inc.	USD	4.862%	21/08/2046	41,076,061	0.24
1,000,000	•	EUR	0.625%	20/09/2023	10,346,135	0.06
	Walgreens Boots Alliance, Inc. Wells Fargo & Co.	GBP FUR	3.600%	20/11/2025 26/04/2024	25,811,349	0.15
	Wells Fargo & Co. Wells Fargo & Co.	EUR EUR	0.500% 1.500%	24/05/2027	10,331,275 59,271,771	0.06 0.35
	Western Midstream Operating LP	USD	4.000%	01/07/2022	59,717,520	0.35
	Whirlpool Corp.	USD	4.600%	15/05/2050	29,079,290	0.17
7,050,000	Williams Cos., Inc.	USD	3.600%	15/03/2022	60,102,333	0.35
2,150,000	Williams Cos., Inc.	USD	4.300%	04/03/2024	19,655,418	0.12

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value NOK	Shareholders' Equity
Bonds – (Conti	nued)					
United States - (C						
	Williams Cos., Inc.	USD	2.600%	15/03/2031	54,201,253	0.32
	WP Carey, Inc.	USD	3.850%	15/07/2029	28,878,803	0.17
	WP Carey, Inc.	USD	2.400%	01/02/2031	5,318,127	0.03
1,000,000	Zimmer Biomet Holdings, Inc.	EUR	1.414%	13/12/2022	10,418,504	0.06
TOTAL BONDS					4,135,976,962	24.40
(cost NOK 11,938	3,475,911)			1:	2,114,575,733	71.47
Holdings	Security Description				Market Value NOK	% of Shareholders' Equity
Mutual Funds –	6.07%					
10,227	Goldman Sachs Euro Liquid Reserves Fund (X Accumulation Class) <sup>(e)(f)</sup>				1,029,457,429	6.07
TOTAL MUTUAL (cost NOK 1,031,					1,029,457,429	6.07
	ERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING			di	2 444 022 462	77.54
(cost NOK 12,969	,5/5,598)			1.	3,144,033,162	77.54
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value NOK	% of Shareholders' Equity
Transferable se Bonds – 17.80%	curities dealt in another regulated market 6					
Australia						
6,500,000	APT Pipelines Ltd. 144A <sup>(d)</sup>	USD	4.200%	23/03/2025	59,636,260	0.35
	Macquarie Group Ltd. 144A <sup>(c)(d)</sup>	USD	1.340%	12/01/2027	33,123,332	0.20
2,030,000	Macquarie Group Ltd. 144A <sup>(c)(d)</sup>	USD	3.763%	28/11/2028	18,591,108	0.11
					111,350,700	0.66
Cayman Islands	A	1105	0.0500/	04/07/0004	10 100 010	
4,550,000		USD	3.950%	01/07/2024	40,462,640	0.24
	Avolon Holdings Funding Ltd. 144A <sup>(d)</sup> Avolon Holdings Funding Ltd. 144A <sup>(d)</sup>	USD USD	4.250%	15/04/2026	35,113,718	0.20
1,150,000	Avoion Holdings Funding Ltd. 144A	090	3.250%	15/02/2027	9,855,143	0.06
France					85,431,501	0.50
	BNP Paribas S.A. 144A <sup>(d)</sup>	USD	3.500%	01/03/2023	63,361,608	0.37
	BNP Paribas S.A. 144A <sup>(d)</sup>	USD	3.375%	09/01/2025	25,736,467	0.15
	BNP Paribas S.A. 144A <sup>(c)(d)</sup>	USD	2.219%	09/06/2026	57,499,081	0.34
5,250,000	BNP Paribas S.A. 144A <sup>(c)(d)</sup>	USD	1.323%	13/01/2027	43,399,798	0.26
6,775,000	BPCE S.A. 144A <sup>(c)(d)</sup>	USD	1.652%	06/10/2026	57,068,408	0.34
4,600,000	Credit Agricole S.A. 144A <sup>(d)</sup>	USD	3.250%	04/10/2024	41,428,864	0.24
	Credit Agricole S.A. 144A <sup>(c)(d)</sup>	USD	1.907%	16/06/2026	19,671,081	0.12
6,850,000	Credit Agricole S.A. 144A <sup>(c)(d)</sup>	USD	1.247%	26/01/2027	56,557,147	0.33
4,875,000	Electricite de France S.A. 144A <sup>(d)</sup>	USD	4.500%	21/09/2028	47,165,535	0.28
850,000	Electricite de France S.A. 144A <sup>(d)</sup>	USD	6.950%	26/01/2039	10,450,106	0.06
10,700,000	Societe Generale S.A. 144A <sup>(c)(d)</sup>	USD	1.488%	14/12/2026	88,957,172	0.53
					511,295,267	3.02
Germany	Postocka Barda AO(6)	1100	0.0000	40/00/000	00 000 100	a :-
	Deutsche Bank AG <sup>(c)</sup> Deutsche Bank AG <sup>(c)</sup>	USD	2.222%	18/09/2024	28,338,432 76,732,133	0.17
9,020,000	perionie palik vo	USD	2.129%	24/11/2026		0.45
Hong Kong					105,070,565	0.62
	AIA Group Ltd.	USD	3.375%	07/04/2030	36,168,483	0.22
	AIA Group Ltd. 144A <sup>(d)</sup>	USD	3.600%	09/04/2029	37,582,802	0.22
					73,751,285	0.44
Japan 4 450 000	ORIX Corp.	USD	2.900%	18/07/2022	38,206,138	0.25
4,450,000	отил обър.	עפט	2.900%	10/01/2022	30,200,130	0.23

Holdings		Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value NOK	% of Shareholders <sup>s</sup> Equity
Bonds -	– (Contir	nued)					
Luxemb	•						
		Gazprom PJSC Via Gaz Capital S.A.	USD	8.625%	28/04/2034	8,586,171	0.05
	920,000	Gazprom PJSC Via Gaz Capital S.A.	USD	7.288%	16/08/2037	10,684,308	0.06
						19,270,479	0.11
Mexico							
	520,000	Trust Fibra Uno	USD	5.250%	15/12/2024	4,811,505	0.03
Netherla							
	250,000	Prosus NV 144A <sup>(d)</sup>	USD	3.680%	21/01/2030	2,207,210	0.01
Suprana		NVP DV//60 NVP Funding LLC //60 NVP LLCA Inc. 4444(d)	USD	2.500%	11/05/2021	E2 202 2E4	0.24
		NXP BV Via NXP Funding LLC Via NXP USA, Inc. 144A <sup>(d)</sup>	03D	2.500%	11/05/2031	53,303,254	0.31
Switzerla 4		Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	3.869%	12/01/2029	41,188,959	0.24
		Credit Suisse Group AG 144A <sup>(c)(d)</sup>	USD	4.194%	01/04/2031	90,118,197	0.53
7	,675,000	UBS Group AG 144A <sup>(c)(d)</sup>	USD	1.364%	30/01/2027	63,936,966	0.38
						195,244,122	1.15
United A	rab Emira	otes				,	
		Dolphin Energy Ltd., LLC	USD	5.500%	15/12/2021	25,729,812	0.15
United K	ingdom						
		Royalty Pharma Plc. 144A <sup>(d)</sup>	USD	1.200%	02/09/2025	8,295,539	0.05
		Royalty Pharma Plc. 144A <sup>(d)</sup>	USD	1.750%	02/09/2027	12,014,598	0.07
		Vodafone Group Plc.	USD	4.375%	30/05/2028	24,799,689	0.15
1	,150,000	Vodafone Group Plc.	USD	5.000%	30/05/2038	11,692,394	0.07
						56,802,220	0.34
United S		<b></b> . (d)					
		7-Eleven, Inc. 144A <sup>(d)</sup>	USD	0.950%	10/02/2026	21,959,676	0.13
		AbbVie, Inc. American International Group, Inc.	USD USD	4.050% 4.375%	21/11/2039 30/06/2050	54,041,325 33,088,121	0.32 0.19
		Amgen, Inc.	USD	4.400%	01/05/2045	34,909,477	0.19
		Arch Capital Finance LLC	USD	4.011%	15/12/2026	29,805,020	0.18
		AT&T, Inc.	USD	4.900%	15/06/2042	17,285,959	0.10
		AT&T, Inc.	USD	4.850%	15/07/2045	11,381,926	0.07
		Aviation Capital Group LLC 144A <sup>(d)</sup>	USD	1.950%	30/01/2026	24,947,029	0.15
		Bank of America Corp. (c)	USD	3.366%	23/01/2026	42,658,589	0.25
		Bank of America Corp. (c)	USD	3.419%	20/12/2028	24,901,398	0.15
		Bayer US Finance II LLC 144A <sup>(d)</sup> Biogen, Inc.	USD USD	4.250% 2.250%	15/12/2025 01/05/2030	41,447,823 15,232,667	0.24 0.09
		Boston Gas Co. 144A <sup>(d)</sup>	USD	3.001%	01/08/2029	25,383,739	0.09
		Broadcom, Inc. 144A <sup>(d)</sup>	USD	3.419%	15/04/2033	38,395,904	0.23
		Broadcom, Inc. 144A <sup>(d)</sup>	USD	3.500%	15/02/2041	33,200,472	0.20
		Carrier Global Corp.—Series WI	USD	2.722%	15/02/2030	15,265,927	0.09
1	,200,000	Charter Communications Operating LLC Via Charter Communications					
6	225 000	Operating Capital Charter Communications Operating LLC Via Charter Communications	USD	4.500%	01/02/2024	10,958,233	0.06
O	,220,000	Operating Capital	USD	4.800%	01/03/2050	57,186,528	0.34
4	,475,000	Citigroup, Inc. (c)	USD	0.776%	30/10/2024	37,581,334	0.22
2	,725,000	Citigroup, Inc. (c)	USD	3.520%	27/10/2028	25,032,549	0.15
		Citigroup, Inc. (c)	USD	4.412%	31/03/2031	2,888,231	0.02
		Citrix Systems, Inc.	USD	3.300%	01/03/2030	47,422,951	0.28
		CoStar Group, Inc. 144A <sup>(d)</sup>	USD	2.800%	15/07/2030	29,160,666	0.17
		Dell International LLC Via EMC Corp. 144A <sup>(d)</sup> Dell International LLC Via EMC Corp. 144A <sup>(d)</sup>	USD	6.020%	15/06/2026	35,893,881	0.21 0.07
			USD USD	5.300% 6.200%	01/10/2029 15/07/2030	11,613,356 8,910,602	0.07
4	,500,000	·	USD	3.250%	01/06/2030	39,741,631	0.23
		Diamondback Energy, Inc.	USD	4.750%	31/05/2025	58,135,769	0.34
	,525,000	Diamondback Energy, Inc.	USD	3.500%	01/12/2029	22,401,164	0.13
	,900,000	Dollar Tree, Inc.	USD	4.000%	15/05/2025	36,118,056	0.21
		Duquesne Light Holdings, Inc. 144A <sup>(d)</sup>	USD	2.532%	01/10/2030	20,779,047	0.12
	,650,000		USD	5.272%	28/08/2023	14,884,384	0.09
		EMD Finance LLC 144A <sup>(d)</sup>	USD	3.250%	19/03/2025	65,425,131	0.39
		Expedia Group, Inc. Expedia Group, Inc.	USD USD	4.500% 3.800%	15/08/2024 15/02/2028	24,684,747 48,189,382	0.15 0.28
э		Expedia Group, Inc.  Expedia Group, Inc. 144A <sup>(d)</sup>	USD	2.950%	15/03/2031	3,547,266	0.20
2		Fisery, Inc.	USD	3.200%	01/07/2026	18,635,868	0.02
		GE Capital Funding LLC	USD	4.050%	15/05/2027	42,094,721	0.25
		GE Capital Funding LLC	USD	4.400%	15/05/2030	36,781,802	0.22
		Gilead Sciences, Inc.	USD	3.650%	01/03/2026	40,235,002	0.24

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value NOK	Shareholders' Equity
Bonds – (Conti	nued)					
United States - (0						
	Global Payments, Inc.	USD	1.200%	01/03/2026	23,019,657	0.14
	Hewlett Packard Enterprise Co.	USD	4.650%	01/10/2024	11,201,585	0.07
	Hubbell, Inc. International Flavors & Fragrances, Inc. 144A <sup>(d)</sup>	USD USD	3.500% 1.230%	15/02/2028 01/10/2025	50,780,463 25,413,782	0.30 0.15
	International Flavors & Fragrances, Inc. 144A <sup>(d)</sup>	USD	1.832%	15/10/2027	10,811,574	0.06
	International Flavors & Fragrances, Inc. 144A <sup>(d)</sup>	USD	3.268%	15/11/2040	6,224,098	0.04
	JPMorgan Chase & Co. (c)	USD	3.882%	24/07/2038	38,696,542	0.23
	Keurig Dr Pepper, Inc.	USD	4.417%	25/05/2025	20,735,321	0.12
7,050,000	Keurig Dr Pepper, Inc.	USD	4.597%	25/05/2028	68,722,884	0.40
	Keurig Dr Pepper, Inc.	USD	4.500%	15/11/2045	15,275,064	0.09
100,000	KeySpan Gas East Corp. 144A <sup>(d)</sup>	USD	2.742%	15/08/2026	883,431	0.00
	Marriott International, Inc.	USD	3.750%	01/10/2025	25,496,545	0.15
	Microchip Technology, Inc.	USD	3.922%	01/06/2021	22,977,876	0.13
	Occidental Petroleum Corp.	USD	5.550%	15/03/2026	12,472,971	0.07
	Occidental Petroleum Corp.	USD	6.450%	15/09/2036	11,995,365	0.07
	Penske Truck Leasing Co., LP Via PTL Finance Corp. 144A <sup>(d)</sup>	USD	3.375%	01/02/2022	34,353,270	0.20
	Penske Truck Leasing Co., LP Via PTL Finance Corp. 144A <sup>(d)</sup>	USD	3.400%	15/11/2026	12,271,499	0.07
	Plains All American Pipeline LP Via PAA Finance Corp. Sabine Pass Liquefaction LLC	USD USD	3.600% 5.750%	01/11/2024 15/05/2024	11,681,436 34,912,922	0.07 0.21
	·	USD		01/03/2025		0.21
	Sabine Pass Liquefaction LLC Sabine Pass Liquefaction LLC	USD	5.625% 5.875%	30/06/2026	21,608,342 25,053,833	0.13
	Skyworks Solutions, Inc.	USD	3.000%	01/06/2031	9,952,355	0.06
	VEREIT Operating Partnership LP	USD	3.400%	15/01/2028	31,184,074	0.18
	Walt Disney Co.	USD	3.700%	15/10/2025	6,945,404	0.04
					,734,877,646	10.23
TOTAL BONDS					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
(cost NOK 3,043,	,783,718)			3	,017,351,704	17.80
Non-Agencies	Asset Backed Obligations – 1.62%					
Cayman Islands	ASSET Dacked Obligations - 1.02/0					
•	Assurant CLO I Ltd. 2017-1A "A" 144A(c)(d)	USD	1.438%	20/10/2029	142,938,766	0.84
	OCP CLO Ltd. 2015-9A "A1R" 144A <sup>(c)(d)</sup>	USD	0.984%	15/07/2027	19,477,135	0.12
	OCP CLO Ltd. 2017-13A "A1A" 144A(c)(d)	USD	1.444%	15/07/2030	66,870,600	0.39
					229,286,501	1.35
United Kingdom						
750,571	Eurohome UK Mortgages Plc. 2007-2 "A2"(c)	GBP	0.270%	15/09/2044	8,871,668	0.05
United States						
	Banc of America Funding 2006-I Trust "6A1"(c)	USD	0.479%	20/12/2046	3,538,711	0.02
	Banc of America Funding 2007-A Trust "2A1"(c)	USD	0.419%	20/02/2047	9,139,335	0.06
	Lehman XS Trust Series 2007-7N "1A2"(c)	USD	0.332%	25/06/2047	10,999,293	0.07
1,706,849	Morgan Stanley Mortgage Loan Trust 2007-15AR "2A1"(c)	USD	2.885%	25/11/2037	12,463,861	0.07
					36,141,200	0.22
TOTAL NON-AGI	ENCIES ASSET BACKED OBLIGATIONS 34 944)				274,299,369	1.62
-	<u> </u>					
(cost NOK 3,295	ERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (318,662)			3	,291,651,073	19.42
Other Transfera	ahla Sacuritias					
Bonds – 0.53%	abio occuritios					
United States						
	AbbVie, Inc.	USD	3.200%	21/11/2029	12,801,317	0.07
	AbbVie, Inc.	USD	4.250%	21/11/2049	78,185,287	0.46
0,100,000	ADDAIG, IIIC.		4.230 /0	21/11/2040	90,986,604	0.53
TOTAL BONDS					30,300,004	
(cost NOK 89,76	1,351)				90,986,604	0.53
TOTAL OTHER T	TRANSFERABLE SECURITIES 1,351)				90,986,604	0.53
-	OF INVESTMENTS EXCLUDING DERIVATIVES					
(cost NOK 16,35				16	5,526,670,839	97.49

Number of					Commitment Market Value	Unrealised Gain	% of Shareholders
Contracts	Security Description				NOK	NOK	Equity
70	AUD Australian Treasury Bonds 1	OYR Futures 15/06/20	021	Long	63,208,265	232,793	0.00
	Australian Treasury Bonds 3			Long	86,877,332	283,518	0.00
					150,085,597	516,311	0.00
333	CAD Canadian Government Bond	10YR Futures 21/09/	2021	Long	331,935,923	685,862	0.01
	EUR						
66	German Federal Republic Bo	onds 10YR Futures 08	3/06/2021	Long	114,162,413	634,222	0.00
97	GBP UK Long Gilt Bond Futures 2	8/09/2021		Long	146,105,716	235,521	0.00
424	USD	huron 21/00/2021		Long	467 042 907	E91 242	0.00
	US Treasury Notes 10YR Fu			Long	467,042,897	581,242 401,402	0.00
	US Treasury Notes 2YR Futu US Treasury Notes 5YR Futu			Long Long	1,030,977,639 317,583,774	45,811	0.00
920	US Treasury Ultra Long Bond			Long	1,419,737,878	2,393,347	0.02
	US Treasury Ultra Long Note		9/2021	Long	379,779,099	544,072	0.00
					3,615,121,287	3,965,874	0.02
UNREALISED	GAIN ON FUTURES CON	TRACTS				6,037,790	0.03
					Commitment	Unrealised	% of
Number of					Market Value	Loss	Shareholders'
Contracts	Security Description				NOK	NOK	Equity
	EUR						
46	German Federal Republic Bo	nds 30YR Futures 08	3/06/2021	Long	94,082,277	(524,396)	(0.00)
	Comman r Cacran r topasno St						
UNREALISED	LOSS ON FUTURES CON					(524,396)	(0.00)
	·	ITRACTS				(524,396)	(0.00)
	LOSS ON FUTURES CON	itracts				Unrealised	% of
Forward Cur	LOSS ON FUTURES CON rency Contracts – 0.39°	NTRACTS	Amount		Maturit Dat	Unrealised y Gain	% of Shareholders'
Forward Cur	LOSS ON FUTURES COI rency Contracts – 0.39° Amount Bought	TRACTS	Amount Sold		Dat	Unrealised y Gain e NOK	% of Shareholders' Equity
Forward Cur Currency EUR	LOSS ON FUTURES COI rency Contracts – 0.39 Amount Bought	Currency AUD	Amount Sold 6,187,345		<b>Dat</b> 01/06/202	Unrealised y Gain e NOK	% of Shareholders' Equity
Forward Cur	LOSS ON FUTURES COI rency Contracts – 0.39° Amount Bought	Currency AUD USD	Amount Sold		01/06/202 16/06/202	Unrealised y Gain e NOK	% of Shareholders' Equity
Forward Cur Currency EUR GBP EUR	LOSS ON FUTURES COP rency Contracts – 0.399 Amount Bought 3,978,230 184,508	Currency AUD USD USD	Amount Sold 6,187,345 256,372 1,113,992,890		01/06/202 16/06/202	Unrealised Gain e NOK 1 634,591 1 43,762	% of Shareholders' Equity 0.00
Forward Cur Currency EUR GBP EUR	Amount Bought 3,978,230 184,508 934,425,234	Currency AUD USD USD	Amount Sold 6,187,345 256,372 1,113,992,890		01/06/202 16/06/202	Unrealised y Gain e NOK 1 634,591 1 43,762 1 207,184,499	% of Shareholders' Equity 0.00 0.00 1.23
Currency EUR GBP EUR UNREALISED	LOSS ON FUTURES COI rency Contracts – 0.39%  Amount Bought  3,978,230 184,508 934,425,234  GAIN ON FORWARD CU	Currency AUD USD USD RRENCY CONTRA	Amount Sold 6,187,345 256,372 1,113,992,890 CCTS Amount		Dat 01/06/202 16/06/202 25/06/202 Maturit	Unrealised y Gain e NOK 1 634,591 1 43,762 1 207,184,499 207,862,852 Unrealised y Loss	% of Shareholders' Equity 0.000 0.000 1.23 1.23 % of Shareholders'
Forward Cur  Currency  EUR  GBP  EUR  UNREALISED  Currency	Amount Bought	Currency  AUD USD USD RRENCY CONTRA	Amount Sold 6,187,345 256,372 1,113,992,890 CTS  Amount Sold		Dat 01/06/202 16/06/202 25/06/202  Maturit Dat	Unrealised y e NOK  1 634,591 1 43,762 1 207,184,499 207,862,852 Unrealised y Loss e NOK	% of Shareholders' Equity  0.00 0.00 1.23 1.23 % of Shareholders' Equity
Currency EUR GBP EUR UNREALISED Currency	LOSS ON FUTURES COI rency Contracts – 0.39%  Amount Bought 3,978,230 184,508 934,425,234  GAIN ON FORWARD CU  Amount Bought 7,816,505	Currency  AUD USD USD USD  RRENCY CONTRA  Currency EUR	Amount Sold 6,187,345 256,372 1,113,992,890  CCTS  Amount Sold 5,053,718		Dat  01/06/202  16/06/202  25/06/202  Maturit Dat  01/06/202	Unrealised Gain NOK 1 634,591 1 43,762 1 207,184,499 207,862,852 Unrealised Loss NOK 1 (1,086,676)	% of Shareholders' Equity  0.00 0.00 1.23 1.23 % of Shareholders' Equity  (0.01)
Currency EUR GBP EUR UNREALISED Currency AUD USD	Amount Bought SAIN ON FORWARD CU  Amount Bought 3,978,230 184,508 934,425,234  GAIN ON FORWARD CU  Amount Bought 7,816,505 139,127	Currency  AUD USD USD USD  RRENCY CONTRA  Currency  EUR EUR	Amount Sold  6,187,345 256,372 1,113,992,890  CTS  Amount Sold  5,053,718 116,771		Dat 01/06/202 16/06/202 25/06/202  Maturit Dat 01/06/202 16/06/202	Unrealised y Gain e NOK 1 634,591 1 43,762 1 207,184,499 207,862,852 Unrealised Loss e NOK 1 (1,086,676) 1 (26,386)	% of Shareholders' Equity  0.000 0.000 1.23 1.23 % of Shareholders' Equity  (0.01) (0.00)
Currency EUR GBP EUR UNREALISED Currency AUD USD	Amount Bought 3,978,230 184,508 934,425,234  GAIN ON FORWARD CU  Amount Bought 7,816,505 139,127 80,982,060	Currency  AUD USD USD  RRENCY CONTRA  Currency  EUR EUR EUR	Amount Sold  6,187,345 256,372 1,113,992,890  CTS  Amount Sold  5,053,718 116,771 67,088,790		Dat  01/06/202 16/06/202 25/06/202  Maturit Dat  01/06/202 16/06/202 25/06/202	Unrealised y Gain 1 634,591 1 43,762 1 207,184,499 207,862,852 Unrealised y Loss v NOK 1 (1,086,676) 1 (26,386) 1 (6,512,593)	% of Shareholders' Equity  0.000 0.00 1.23  1.23  % of Shareholders' Equity  (0.01) (0.00) (0.03)
Currency EUR GBP EUR UNREALISED Currency AUD USD	Amount Bought SAIN ON FORWARD CU  Amount Bought 3,978,230 184,508 934,425,234  GAIN ON FORWARD CU  Amount Bought 7,816,505 139,127	Currency  AUD USD USD  RRENCY CONTRA  Currency  EUR EUR EUR GBP	Amount Sold  6,187,345 256,372 1,113,992,890  CTS  Amount Sold  5,053,718 116,771		Dat  01/06/202 16/06/202 25/06/202  Maturit Dat  01/06/202 16/06/202 25/06/202 05/08/202	Unrealised y Gain 1 634,591 1 43,762 1 207,184,499 207,862,852 Unrealised y Loss v NOK 1 (1,086,676) 1 (26,386) 1 (6,512,593)	% of Shareholders' Equity  0.000 0.000 1.23 1.23 % of Shareholders' Equity  (0.01) (0.00)
Currency EUR GBP EUR UNREALISED Currency AUD USD USD EUR NOK	Amount Bought 3,978,230 184,508 934,425,234 GAIN ON FORWARD CU  Amount Bought 7,816,505 139,127 80,982,066 118,672,443	Currency  AUD USD USD  RRENCY CONTRA  Currency  EUR EUR GBP EUR	Amount Sold  6,187,345 256,372 1,113,992,890  CTS  Amount Sold  5,053,718 116,771 67,088,790 102,245,210 1,672,793,088		Dat  01/06/202 16/06/202 25/06/202  Maturit Dat  01/06/202 16/06/202 25/06/202 05/08/202	Unrealised y Gain e NoK  1 634,591 1 43,762 1 207,184,499 207,862,852 Unrealised y Loss e NoK 1 (1,086,676) 1 (6,512,593) 1 (1,968,736)	% of Shareholders' Equity  0.000 1.23 1.23 % of Shareholders' Equity (0.01) (0.00) (0.03) (0.01)
Currency EUR GBP EUR UNREALISED Currency AUD USD USD EUR NOK	Amount Bought  7,816,505 139,127 80,982,060 118,672,442 16,913,940,715  LOSS ON FORWARD CU	Currency  AUD USD USD  RRENCY CONTRA  Currency  EUR EUR GBP EUR	Amount Sold  6,187,345 256,372 1,113,992,890  CTS  Amount Sold  5,053,718 116,771 67,088,790 102,245,210 1,672,793,088		Dat  01/06/202 16/06/202 25/06/202  Maturit Dat  01/06/202 16/06/202 25/06/202 05/08/202	Unrealised y Gain 1 634,591 1 43,762 1 207,184,499 207,862,852 Unrealised y NoK 1 (1,086,676) 1 (26,386) 1 (6,512,593) 1 (1,968,736) 1 (133,201,998)	% of Shareholders' Equity  0.00 0.00 1.23 1.23 % of Shareholders' Equity (0.01) (0.00) (0.03) (0.01) (0.79)
Currency EUR GBP EUR UNREALISED  AUD USD USD EUR NOK UNREALISED	Amount Bought 3,978,230 184,508 934,425,234 GAIN ON FORWARD CU Amount Bought 7,816,505 139,127 80,982,066 118,672,443 16,913,940,715 LOSS ON FORWARD CU 09%)	Currency  AUD USD USD  RRENCY CONTRA  Currency  EUR EUR EUR GBP EUR RRENCY CONTRA	Amount Sold  6,187,345 256,372 1,113,992,890  CTS  Amount Sold  5,053,718 116,771 67,088,790 102,245,210 1,672,793,088		Dat  01/06/202 16/06/202 25/06/202  Maturit Dat  01/06/202 16/06/202 25/06/202 05/08/202 09/08/202 Unrealised Gain/(Loss)	Unrealised y Gain e NoK  1 634,591 1 43,762 1 207,184,499  207,862,852  Unrealised y Loss NoK 1 (1,086,676) 1 (6,512,593) 1 (1968,736) 1 (133,201,998)  (142,796,389)  Market Value	% of Shareholders' Equity  0.000 1.23 1.23 % of Shareholders' Equity (0.01) (0.00) (0.03) (0.01) (0.79) (0.84)
Currency  EUR GBP EUR  UNREALISED  Currency  AUD USD USD EUR NOK  UNREALISED	Amount Bought 3,978,230 184,508 934,425,234  GAIN ON FORWARD CU  Amount Bought 7,816,505 139,127 80,982,060 118,672,443 16,913,940,715  LOSS ON FORWARD CU  O9%)  Security Description	Currency  AUD USD USD  RRENCY CONTRA  Currency  EUR EUR EUR GBP EUR RRENCY CONTRA  RRENCY CONTRA	Amount Sold  6,187,345 256,372 1,113,992,890  CTS  Amount Sold  5,053,718 116,771 67,088,790 102,245,210 1,672,793,088		Dat  01/06/202 16/06/202 25/06/202  Maturit Dat  01/06/202 16/06/202 25/06/202 05/08/202 09/08/202  Unrealised	Unrealised y Gain 1 634,591 1 43,762 1 207,184,499 207,862,852 Unrealised y NoK 1 (1,086,676) 1 (26,386) 1 (6,512,593) 1 (1,968,736) 1 (133,201,998) (142,796,389)	% of Shareholders' Equity  0.000 0.000 1.23  1.23  % of Shareholders' Equity  (0.01) (0.03) (0.01) (0.79) (0.84)
Currency EUR GBP EUR UNREALISED  AUD USD USD EUR NOK UNREALISED	Amount Bought 3,978,230 184,508 934,425,234 GAIN ON FORWARD CU Amount Bought 7,816,505 139,127 80,982,066 118,672,443 16,913,940,715 LOSS ON FORWARD CU 09%)	Currency  AUD USD USD  RRENCY CONTRA  Currency  EUR EUR EUR GBP EUR RRENCY CONTRA  RRENCY CONTRA	Amount Sold  6,187,345 256,372 1,113,992,890  CTS  Amount Sold  5,053,718 116,771 67,088,790 102,245,210 1,672,793,088		Dat  01/06/202 16/06/202 25/06/202  Maturit Dat  01/06/202 16/06/202 25/06/202 05/08/202 09/08/202 Unrealised Gain/(Loss)	Unrealised y Gain e NoK  1 634,591 1 43,762 1 207,184,499  207,862,852  Unrealised y Loss NoK 1 (1,086,676) 1 (6,512,593) 1 (1968,736) 1 (133,201,998)  (142,796,389)  Market Value	% of Shareholders' Equity  0.000 1.23 1.23 % of Shareholders' Equity (0.01) (0.00) (0.03) (0.01) (0.79) (0.84)
Currency EUR GBP EUR UNREALISED  AUD USD USD EUR NOK UNREALISED	Amount Bought 7,816,505 139,127 80,982,060 118,672,442 16,913,940,715 LOSS ON FORWARD CU	Currency  AUD USD USD  RRENCY CONTRA  Currency  EUR EUR GBP EUR RRENCY CONTRA  RRENCY CONTRA  RRENCY CONTRA	Amount Sold  6,187,345 256,372 1,113,992,890  CTS  Amount Sold  5,053,718 116,771 67,088,790 102,245,210 1,672,793,088	Strike 0.33	Dat  01/06/202 16/06/202 25/06/202  Maturit Dat  01/06/202 16/06/202 25/06/202 05/08/202 09/08/202 Unrealised Gain/(Loss)	Unrealised y Gain e NoK  1 634,591 1 43,762 1 207,184,499  207,862,852  Unrealised y Loss NoK 1 (1,086,676) 1 (6,512,593) 1 (1968,736) 1 (133,201,998)  (142,796,389)  Market Value	% of Shareholders' Equity  0.000 1.23 1.23 % of Shareholders' Equity (0.01) (0.00) (0.03) (0.01) (0.79) (0.84)
Currency EUR GBP EUR UNREALISED  Currency AUD USD USD EUR NOK UNREALISED  Options — (0	Amount Bought  3,978,230 184,508 934,425,234  GAIN ON FORWARD CU  Amount Bought  7,816,505 139,127 80,982,060 118,672,443 16,913,940,715  LOSS ON FORWARD CU  09%)  Security Description Purchased Optice EUR 0,000 Put 6 month EURIE	Currency  AUD USD USD USD  RRENCY CONTRA  Currency  EUR EUR EUR GBP EUR RRENCY CONTRA  RRENCY CONTRA  OR Swaption	Amount Sold  6,187,345 256,372 1,113,992,890  CCTS  Amount Sold  5,053,718 116,771 67,088,790 102,245,210 1,672,793,088  ACTS	Strike 0.33 Strike 0.47	01/06/202 16/06/202 25/06/202  Maturit Dat  01/06/202 25/06/202 16/06/202 25/06/202 05/08/202 09/08/202  Unrealised Gain/(Loss) NOK	Unrealised ye NoK  1 634,591 1 43,762 1 207,184,499 207,862,852 Unrealised ye Loss e NoK 1 (1,086,676) 1 (6,512,593) 1 (1,968,736) 1 (133,201,998) (142,796,389)  Market Value NOK	% of Shareholders' Equity  0.00 1.23 1.23 % of Shareholders' Equity  (0.01) (0.00) (0.03) (0.01) (0.79)  (0.84)
Currency EUR GBP EUR UNREALISED  AUD USD USD EUR NOK UNREALISED  Options – (0.000) Holdings	LOSS ON FUTURES COI	Currency AUD USD USD RRENCY CONTRA  Currency EUR EUR EUR GBP EUR RRENCY CONTRA  RRENCY CONTRA  OR Swaption OR Swaption OR Swaption OR Swaption	Amount Sold  6,187,345 256,372 1,113,992,890  CCTS  Amount Sold  5,053,718 116,771 67,088,790 102,245,210 1,672,793,088  ACTS  Expires 01/06/2021 Expires 25/06/2021 Expires 30/06/2021	Strike 0.47 Strike 0.58	Unrealised Gain/(Loss) NOK	Unrealised y Gain e NOK  1 634,591 1 43,762 1 207,184,499  207,862,852  Unrealised y Loss NOK  1 (1,086,676) 1 (26,386) 1 (6,512,593) 1 (1968,736) 1 (133,201,998)  (142,796,389)  Market Value NOK	% of Shareholders' Equity  0.000 1.23  1.23  % of Shareholders' Equity  (0.01) (0.03) (0.01) (0.79)  (0.84)  % of Shareholders' Equity  0.010 0.000 0.000
Currency EUR GBP EUR UNREALISED  Currency AUD USD USD USD USD UNREALISED  Options — (0.1140 1,150 1,550	Amount Bought 3,978,234 GAIN ON FORWARD CU  Amount Bought 7,816,505 139,127 80,982,066 118,672,442 16,913,940,715  LOSS ON FORWARD CU  O9%)  Security Description Purchased Option EUR  O000 Put 6 month EURIE  O000 Put 6 month EURIE  O000 Put 6 month EURIE  O000 Put 6 month EURIE  O000 Put 6 month EURIE  O000 Put 6 month EURIE  O000 Put 6 month EURIE  O000 Put 6 month EURIE  O000 Put 6 month EURIE  O000 Put 6 month EURIE  O000 Put 6 month EURIE	Currency  AUD USD USD USD USD  RRENCY CONTRA  Currency  EUR EUR GBP EUR  RRENCY CONTRA  OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Amount Sold  6,187,345 256,372 1,113,992,890  CCTS  Amount Sold  5,053,718 116,771 67,088,790 102,245,210 1,672,793,088  ACTS  Expires 01/06/2021 Expires 25/06/2021 Expires 30/06/2021 Expires 06/07/2021	Strike 0.47	01/06/202 16/06/202 25/06/202  Maturit Dat 01/06/202 16/06/202 16/06/202 25/06/202 05/08/202 09/08/202  Unrealised Gain/(Loss) NOK	Unrealised y Gain e NOK  1 634,591 1 43,762 1 207,184,499  207,862,852  Unrealised y Loss y E NOK  1 (1,086,676) 1 (26,386) 1 (6,512,593) 1 (1968,736) 1 (133,201,998)  Market Value NOK  606,640 275,060	% of Shareholders' Equity  0.00 1.23 1.23 % of Shareholders' Equity  (0.01) (0.00) (0.03) (0.01) (0.79) (0.84)  % of Shareholders' Equity
Currency EUR GBP EUR UNREALISED  Currency AUD USD USD USD USD USD USD Holdings  1,060 1,140 1,150 1,550 8,900	Amount Bought 3,978,236 184,508 934,425,234 GAIN ON FORWARD CU  Amount Bought 7,816,505 139,127 80,982,060 118,672,443 16,913,940,715 LOSS ON FORWARD CU  Purchased Option EURIE 9,000 Put 6 month EUR	Currency  AUD USD USD USD  RRENCY CONTRA  Currency  EUR EUR EUR EUR SBP EUR  RRENCY CONTRA  OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption OR Swaption	Amount Sold  6,187,345 256,372 1,113,992,890  CCTS  Amount Sold  5,053,718 116,771 67,088,790 102,245,210 1,672,793,088  ACTS  Expires 01/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 06/07/2021 Expires 19/08/2021 Expires 19/08/2021	Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17	Unrealised Gain/(Loss) NOK  205,736 (20,054) (159,771) (134,944) (167,785)	Unrealised Gain NoK  1 634,591 1 43,762 1 207,184,499 207,862,852 Unrealised y Loss e NoK 1 (1,086,676) 1 (6,512,593) 1 (1,968,736) 1 (133,201,998) (142,796,389)  Market Value NOK  606,640 275,060 97,519 69,583 184,275	% of Shareholders' Equity  0.00 1.23 1.23 % of Shareholders' Equity  (0.01) (0.00) (0.03) (0.01) (0.79)  (0.84)  % of Shareholders' Equity  0.01 0.00 0.00 0.00 0.00 0.00
Currency EUR GBP EUR UNREALISED  Currency AUD USD USD EUR NOK UNREALISED  Options – (0.  Holdings	Amount Bought 3,978,236 184,508 934,425,234  GAIN ON FORWARD CU  Amount Bought 7,816,505 139,127 80,982,060 118,672,443 16,913,940,715  LOSS ON FORWARD CU  O9%)  Security Description Purchased Option EURIE (1000) Put 6 month EURIE (1000) Put 6 mo	Currency  AUD USD USD USD  RRENCY CONTRA  Currency  EUR EUR GBP EUR RRENCY CONTRA  OR Swaption	Amount Sold  6,187,345 256,372 1,113,992,890  CCTS  Amount Sold  5,053,718 116,771 67,088,790 102,245,210 1,672,793,088  ACCTS  Expires 01/06/2021 Expires 25/06/2021 Expires 06/07/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021	Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17 Strike 0.17	Unrealised Gain/(Loss) NOK  205,736 (20,054) (159,771) (134,944) (167,785) (160,682)	Unrealised y Gain NoK  1 634,591 1 43,762 1 207,184,499  207,862,852  Unrealised Loss ye NoK 1 (1,086,676) 1 (26,386) 1 (6,512,593) 1 (1,968,736) 1 (133,201,998)  Market Value NoK  606,640 275,060 97,519 69,583 184,275 231,069	% of Shareholders' Equity  0.000 1.23 1.23  1.23  % of Shareholders' Equity  (0.01) (0.03) (0.01) (0.79)  (0.84)  % of Shareholders' Equity  0.01 0.00 0.00 0.00 0.00 0.000 0.000 0.000
Currency EUR GBP EUR UNREALISED  Currency AUD USD USD USD USD USD USD Holdings  1,060 1,140 1,150 1,550 8,900	Amount Bought 3,978,236 184,508 934,425,234  GAIN ON FORWARD CU  Amount Bought 7,816,505 139,127 80,982,060 118,672,443 16,913,940,715  LOSS ON FORWARD CU  O9%)  Security Description Purchased Option EURIE (1000) Put 6 month EURIE (1000) Put 6 mo	Currency  AUD USD USD USD  RRENCY CONTRA  Currency  EUR EUR GBP EUR RRENCY CONTRA  OR Swaption	Amount Sold  6,187,345 256,372 1,113,992,890  CCTS  Amount Sold  5,053,718 116,771 67,088,790 102,245,210 1,672,793,088  ACTS  Expires 01/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 06/07/2021 Expires 19/08/2021 Expires 19/08/2021	Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17	Unrealised Gain/(Loss) NOK  205,736 (20,054) (159,771) (134,944) (167,785) (160,585) (81,166)	Unrealised Gain NoK  1 634,591 1 43,762 1 207,184,499 207,862,852 Unrealised y Loss e NoK 1 (1,086,676) 1 (6,512,593) 1 (1,968,736) 1 (133,201,998) (142,796,389)  Market Value NOK  606,640 275,060 97,519 69,583 184,275	% of Shareholders' Equity  0.00 1.23 1.23  % of Shareholders' Equity  (0.01) (0.00) (0.03) (0.01) (0.79)  (0.84)  % of Shareholders' Equity  0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.
Currency EUR GBP EUR UNREALISED  Currency AUD USD USD EUR NOK UNREALISED  Options – (0.  Holdings	Amount Bought 3,978,236 184,508 934,425,234  GAIN ON FORWARD CU  Amount Bought 7,816,505 139,127 80,982,060 118,672,443 16,913,940,715  LOSS ON FORWARD CU  O9%)  Security Description Purchased Option EURIE (1000) Put 6 month EURIE (1000) Put 6 mo	Currency  AUD USD USD USD  RRENCY CONTRA  Currency  EUR EUR GBP EUR RRENCY CONTRA  OR Swaption	Amount Sold  6,187,345 256,372 1,113,992,890  CCTS  Amount Sold  5,053,718 116,771 67,088,790 102,245,210 1,672,793,088  ACCTS  Expires 01/06/2021 Expires 25/06/2021 Expires 06/07/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021 Expires 19/08/2021	Strike 0.47 Strike 0.58 Strike 0.67 Strike 0.17 Strike 0.17	Unrealised Gain/(Loss) NOK  205,736 (20,054) (159,771) (134,944) (167,785) (160,682)	Unrealised y Gain NoK  1 634,591 1 43,762 1 207,184,499  207,862,852  Unrealised Loss ye NoK 1 (1,086,676) 1 (26,386) 1 (6,512,593) 1 (1,968,736) 1 (133,201,998)  Market Value NoK  606,640 275,060 97,519 69,583 184,275 231,069	% of Shareholders' Equity  0.000 1.23 1.23  1.23  % of Shareholders' Equity  (0.01) (0.03) (0.01) (0.79)  (0.84)  % of Shareholders' Equity  0.01 0.00 0.00 0.00 0.00 0.000 0.000 0.000

Holdings	Security Description			Unrealised Gain/(Loss) NOK	Market Value NOK	% o Shareholders Equity
	Purchased Options – (Continued) JPY					
306,390,000	Put 6 month LIBOR Swaption	Expires 07/07/2021	Strike 0.65	(182,397)	20,562	0.00
558,260,000	Put 6 month LIBOR Swaption	Expires 26/05/2022	Strike 0.43	(4,735)	807,126 827,688	0.00
	Hen			(107,132)	027,000	0.00
50,200,000	USD Call 3 month LIBOR Swaption	Expires 20/04/2022	Strike 0.83	(195,657)	2,822,646	0.02
15,700,000	Call 3 month LIBOR Swaption	Expires 14/11/2022	Strike 0.70	(1,012,595)	443,548	0.00
30,020,000	Put 3 month LIBOR Swaption	Expires 10/08/2021	Strike 0.75	1,579,348	2,871,545	0.02
5,430,000	Put 3 month LIBOR Swaption	Expires 15/11/2021	Strike 1.11	(110,090)	329,574	0.00
3,690,000	Put 3 month LIBOR Swaption	Expires 18/11/2021	Strike 1.20	(31,233)	185,297	0.00
				229,773	6,652,610	0.04
TOTAL PURCHASE (cost NOK 9,784,96					9,119,783	0.05
	Written Options					
(7,930,000)	EUR Call 6 month EURIBOR Swaption	Expires 28/05/2021	Strike 0.16	92,633	(285,128)	(0.00)
(7,930,000)	Call 6 month EURIBOR Swaption	Expires 07/06/2021	Strike 0.11	281,256	(114,624)	(0.00)
(7,930,000)	Call 6 month EURIBOR Swaption	Expires 14/06/2021	Strike 0.18	(129,191)	(543,417)	(0.00)
(7,930,000)	Call 6 month EURIBOR Swaption	Expires 21/06/2021	Strike 0.22	(399,878)	(824,565)	(0.01)
(5,820,000)	Call 6 month EURIBOR Swaption Call 6 month EURIBOR Swaption	Expires 10/02/2022 Expires 10/02/2022	Strike 0.22 Strike 0.22	123,160 3,401	(934,161) (1,210,236)	(0.01)
(7,540,000) (3,400,000)	Call 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	6,664	(545,730)	(0.01)
(11,140,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(69,195)	(914,126)	(0.01)
(11,140,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(104,072)	(914,126)	(0.01)
(13,460,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(27,459)	(1,104,501)	(0.01)
(9,090,000)	Call 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	(27,636)	(745,907)	(0.00)
(7,930,000)	Put 6 month EURIBOR Swaption	Expires 28/05/2021	Strike 0.16	377,752	(8)	(0.00)
(7,930,000) (7,930,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 07/06/2021 Expires 14/06/2021	Strike 0.11 Strike 0.18	150,771 296,203	(245,109) (118,022)	(0.00)
(7,930,000)	Put 6 month EURIBOR Swaption	Expires 21/06/2021	Strike 0.16	319,515	(115,022)	(0.00)
(8,900,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.02	62,801	(72,607)	(0.00)
(11,160,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.03	55,606	(92,680)	(0.00)
(8,900,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.09	103,398	(113,254)	(0.00)
(11,160,000)	Put 6 month EURIBOR Swaption	Expires 19/08/2021	Strike 0.10	99,959	(143,410)	(0.00)
(4,920,000)	Put 6 month EURIBOR Swaption	Expires 20/08/2021	Strike 0.02 Strike 0.09	33,993 46,107	(40,869)	(0.00)
(4,920,000) (7,800,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 20/08/2021 Expires 15/11/2021	Strike 0.09	131,308	(63,690) (317,712)	(0.00)
(5,300,000)	Put 6 month EURIBOR Swaption	Expires 18/11/2021	Strike 0.08	59,244	(163,974)	(0.00)
(5,820,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	122,988	(934,333)	(0.01)
(7,540,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	352,100	(1,210,459)	(0.01)
(3,400,000)	Put 6 month EURIBOR Swaption	Expires 10/02/2022	Strike 0.22	151,931	(545,830)	(0.00)
(11,140,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	219,934	(624,997)	(0.00)
(11,140,000) (13,460,000)	Put 6 month EURIBOR Swaption Put 6 month EURIBOR Swaption	Expires 14/02/2022 Expires 14/02/2022	Strike 0.11 Strike 0.11	256,837 163,693	(624,997) (755,158)	(0.00)
(9,090,000)	Put 6 month EURIBOR Swaption	Expires 14/02/2022	Strike 0.11	121,913	(509,984)	(0.00)
(9,830,000)	Put 6 month EURIBOR Swaption	Expires 26/05/2022	Strike 0.11	18,537	(819,377)	(0.01)
				2,894,273	(15,638,163)	(0.09)
(0.750.000)	USD	Funite - 00/05/0004	Chriles 4.00	(405.046)	(750.004)	(0.6.1)
(8,750,000)	Call 3 month LIBOR Swaption	Expires 28/05/2021 Expires 07/06/2021	Strike 1.68	(195,618) 279,173	(759,001)	(0.01)
(8,750,000) (8,750,000)	Call 3 month LIBOR Swaption Call 3 month LIBOR Swaption	Expires 07/06/2021 Expires 17/06/2021	Strike 1.58 Strike 1.62	279,173 142	(307,862) (580,059)	(0.00)
(8,750,000)	Call 3 month LIBOR Swaption	Expires 24/06/2021	Strike 1.60	(14,504)	(553,424)	(0.00)
(75,300,000)	Call 3 month LIBOR Swaption	Expires 20/04/2022	Strike 0.63	182,514	(2,334,085)	(0.02)
(3,100,000)	Call 3 month LIBOR Swaption	Expires 14/11/2022	Strike 1.06	1,139,582	(335,932)	(0.00)
(8,750,000)	Put 3 month LIBOR Swaption	Expires 28/05/2021	Strike 1.68	563,376	(7)	(0.00)
(6,860,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021	Strike 0.91	382,013	(11,017)	(0.00)
(7,400,000)	Put 3 month LIBOR Swaption	Expires 01/06/2021 Expires 07/06/2021	Strike 0.98	347,873 346,510	(161) (240,525)	(0.00)
(8,750,000) (8,750,000)	Put 3 month LIBOR Swaption Put 3 month LIBOR Swaption	Expires 07/06/2021 Expires 17/06/2021	Strike 1.58 Strike 1.62	346,510 255,245	(324,955)	(0.00)
(8,750,000)	Put 3 month LIBOR Swaption Put 3 month LIBOR Swaption	Expires 17/06/2021 Expires 24/06/2021	Strike 1.62 Strike 1.60	255,245 84,308	(324,955) (454,613)	(0.00)
(7,210,000)	Put 3 month LIBOR Swaption	Expires 25/06/2021	Strike 1.10	249,905	(35,882)	(0.00)
(7,140,000)	Put 3 month LIBOR Swaption	Expires 30/06/2021	Strike 1.25	249,674	(12,409)	(0.00)
(1,690,000)	Put 3 month LIBOR Swaption	Expires 01/07/2021	Strike 2.44	230,194	(7,696)	(0.00)
(1,690,000)	Put 3 month LIBOR Swaption	Expires 06/07/2021	Strike 2.40	197,214	(14,152)	(0.00)
(1,700,000)	Put 3 month LIBOR Swaption	Expires 07/07/2021	Strike 2.35	185,766	(24,530)	(0.00)

Options – (Contin	iueu)				Unrealised		% of
Holdings	Security Description				Gain/(Loss) NOK	Market Value NOK	% of Shareholders Equity
	Written Options – (Continued)						
(20,020,000)	USD – (Continued)	Funitary 40/00/2024	Chriles O OO		(004.042)	(4.770.005)	(0.04)
(30,020,000) (30,020,000)	Put 3 month LIBOR Swaption Put 3 month LIBOR Swaption	Expires 10/08/2021 Expires 10/08/2021	Strike 0.88 Strike 1.01		(984,913) (498,565)	(1,770,365) (1,005,309)	(0.01) (0.01)
				_	2,999,889	(8,771,984)	(0.05)
TOTAL WRITTEN C						(24,410,147)	(0.14)
TOTAL OPTIONS	240\\					(45 200 204)	(0.00)
(cost NOK (20,519,	343 <i>))</i>					(15,290,364)	(0.09)
Swap Contracts - Net Local	- 0.16%					Unrealised	% of
Notional	_					Gain	Shareholders
Amount	Pay	Receive		Currency	Maturity Date	NOK	Equity
	Interest Rate Swaps						
188,170,000	Floating (AUD 3 month BBSW)	Fixed 0.190%		AUD	22/02/2023	472,815	0.00
38,000,000 13,960,000	Fixed 0.400% Floating (AUD 6 month BBSW)	Floating (AUD 3 month BBSW) Fixed 1.500%		AUD AUD	15/09/2024 02/02/2031	450,223 398,831	0.00
42,830,000	Floating (AUD 6 month BBSW)	Fixed 2.500%		AUD	24/02/2031	1,760,865	0.00
10,180,000	Floating (AUD 6 month BBSW)	Fixed 1.000%		AUD	16/06/2031	819,865	0.01
14,450,000	Fixed 2.750%	Floating (AUD 6 month BBSW)		AUD	24/02/2041	245,698	0.00
172,680,000	Floating (CAD 3 month CDOR)	Fixed 0.804%		CAD	28/02/2023	619,030	0.00
294,010,000	Floating (CAD 3 month CDOR)	Fixed 0.750%		CAD	01/03/2023	971,637	0.00
11,780,000	Floating (CAD 3 month CDOR)	Fixed 1.250%		CAD	16/06/2031	695,442	0.0
11,430,000	Floating (CAD 3 month CDOR)	Fixed 1.500%		CAD	16/06/2051	30,695	0.00
26,490,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	28/03/2023	109,285	0.00
28,150,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)		EUR	16/06/2023	30,606	0.00
66,140,000	Fixed 0.000%	Floating (EUR 6 month EURIBOR)		EUR	16/06/2024	120,685	0.00
7,770,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	16/06/2025	77,443	0.00
15,580,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR	17/05/2026	264,916	0.00
26,390,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)		EUR	16/06/2026	836,980	0.00
40,320,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	16/06/2026	374,217	0.00
53,760,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR	15/09/2026		0.0
6,730,000	Floating (EUR 6 month LIBOR)	Fixed 0.000%		EUR	16/02/2027	202,053	0.00
8,740,000	Fixed 0.000%	Floating (EUR 12 month ESTRO)		EUR	16/06/2028	400,184	0.00
22,240,000	Fixed 0.000%	Floating (EUR 6 month LIBOR)		EUR	16/06/2028	880,075	0.0
14,700,000	Fixed 0.080%	Floating (EUR 6 month EURIBOR)		EUR	28/03/2031	1,011,621	0.01
28,940,000	Fixed 0.260%	Floating (EUR 6 month EURIBOR)		EUR	21/05/2040	13,889,206	0.0
10,340,000	Floating (GBP 1 month SONIA)	Fixed 0.000%		GBP	16/06/2026	13,925	0.00
23,060,000	Fixed 1.000%	Floating (GBP 1 month SONIA)		GBP	26/01/2031	152,694	0.00
13,350,000	Fixed 1.000%	Floating (GBP 1 month SONIA)		GBP	10/02/2031	150,489	0.00
36,610,000	Fixed 0.250%	Floating (GBP 1 month SONIA)		GBP	16/06/2031	488,868	0.00
2,240,000	Floating (GBP 1 month SONIA)	Fixed 0.250%		GBP	16/06/2036	146,012	0.00
4,400,000	Floating (GBP 1 month SONIA)	Fixed 0.500%		GBP	16/06/2041	396,046	0.00
2,290,000	Floating (GBP 1 month SONIA)	Fixed 1.000%		GBP	16/06/2051	362,153	0.00
139,650,000	Fixed 1.240%	Floating (NOK 6 month NIBOR)		NOK	29/10/2030	2,902,050	0.02
3,030,000	Floating (NZD 3 month NZDBB)	Fixed 3.000%		NZD	16/09/2031	78,753	0.00
60,750,000	Floating (SEK 3 month STIBOR)	Fixed 1.273%		SEK	11/05/2031	64,791	0.00
29,600,000	Floating (USD 3 month LIBOR)	Fixed 0.250%		USD	15/09/2024	26,615	0.00
33,500,000	Floating (USD 3 month LIBOR)	Fixed 2.209%		USD	25/02/2031	335,124	0.00
31,830,000	Floating (USD 3 month LIBOR)	Fixed 2.378%		USD	09/03/2031	2,496,956	0.02
41,230,000	Fixed 2.431%	Floating (USD 3 month LIBOR)		USD	25/02/2036	51,310	0.00
110,000	Floating (USD 3 month LIBOR)	Fixed 2.750%		USD	20/12/2047	85,143	0.00
6,640,000	Fixed 1.250%	Floating (USD 3 month LIBOR)		USD	16/06/2051	81,360	0.00
UNREALISED GAIN	ON INTEREST RATE SWAPS					33,312,071	0.20
E 400 000	Credit Default Swaps	Fixed 1 0009/		EUD	20/00/2023	24.040	0.00
5,400,000	Floating (Unibail-Rodamco-Westfield S.E.)	Fixed 1.000%		EUR	20/06/2024	31,018	0.00
47,550,000	Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%		USD	20/06/2023		0.0
7,070,000	Floating (Colombia Government International Bond)	Fixed 1.000%		USD	20/06/2024	327,355	0.00
30,690,000	Floating (Indonesia Government International Bond)	Fixed 1.000%		USD	20/06/2024	5,193,105	0.00
440,000	Floating (Mexico Government International Bond)	Fixed 1.000%		USD	20/06/2024		0.00
7,500,000	Floating (Qatar Government International Bond)	Fixed 1.000%		USD	20/06/2024	672,261	0.01

et Local otional mount	Pay	Receive	Currency	Maturity Date	Unrealised Gain NOK	% o Shareholders Equity
	Credit Default Swaps – (Continued)					
12,320,000	Floating (Saudi Government International Bond)	Fixed 1.000%	USD	20/06/2024	1,913,438	0.01
7,650,000	Floating (Mexico Government	Fixed 1.000%	USD	20/12/2024	376,441	0.00
8,010,000	International Bond) Floating (Philippine Government	Fixed 1.000%	USD	20/12/2024	214,508	0.00
5,820,000	International Bond) Floating (Qatar Government	Fixed 1.000%	USD	20/12/2024	412,108	0.00
10,620,000	International Bond) Floating (Russian Foreign Bond -	Fixed 1.000%	USD	20/12/2024	184,484	0.00
	Eurobond)					
1,000,000	Floating (Saudi Government International Bond)	Fixed 1.000%	USD	20/12/2024	100,500	0.00
299,275,000	Floating (The Markit CDX North America Investment Grade 34 Index)	Fixed 1.000%	USD	20/06/2025	15,435,570	0.09
8,200,000	Floating (Chile Government International	Fixed 1.000%	USD	20/12/2025	192,967	0.00
10,540,000	Bond) Floating (Mexico Government	Fixed 1.000%	USD	20/12/2025	3,614,647	0.02
9,350,000	International Bond) Floating (Philippine Government	Fixed 1.000%	USD	20/12/2025	291,522	0.00
	International Bond)					
5,050,000	Floating (Qatar Government International Bond)	Fixed 1.000%	USD	20/12/2025	188,669	0.00
5,230,000	Floating (Saudi Government International Bond)	Fixed 1.000%	USD	20/12/2025	854,844	0.01
28,400,000	Floating (The Markit CDX North America	Fixed 1.000%	USD	20/12/2025	772,940	0.01
173,500,000	Investment Grade 35 Version 1 Index) Floating (The Markit CDX North America	Fixed 1.000%	USD	20/06/2026	916,429	0.01
INREALISED GAII	N ON CREDIT DEFAULT SWAPS				33,911,083	0.20
	Inflation Swaps					
17,280,000	Inflation Swaps Fixed 1.390%	Floating (EUR 12 month LIBOR)	EUR	15/03/2026	2,355,115	0.01
		Floating (EUR 12 month LIBOR)	EUR	15/03/2026	2,355,115 2,355,115	
INREALISED GAII	Fixed 1.390%	Floating (EUR 12 month LIBOR)	EUR	15/03/2026		0.01 0.01 0.41
INREALISED GAII	Fixed 1.390% N ON INFLATION SWAPS	Floating (EUR 12 month LIBOR)  Receive	EUR	15/03/2026  Maturity Date	2,355,115	0.01
OTAL UNREALIS  et Local otional	Fixed 1.390%  N ON INFLATION SWAPS  ED GAIN ON SWAP CONTRACTS				2,355,115 69,578,269 Unrealised Loss	0.01 0.41 % o Shareholders
OTAL UNREALIS  Let Local otional mount  116,390,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW)	Receive Fixed 0.500%	Currency	Maturity Date 25/01/2024	2,355,115 69,578,269 Unrealised Loss NOK (2,019,604)	0.01 0.41 % o Shareholders Equity
OTAL UNREALIS  et Local otional mount  116,390,000 38,370,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW)	Receive Fixed 0.500% Fixed 0.500%	Currency AUD AUD	Maturity Date 25/01/2024 24/02/2024	2,355,115 69,578,269 Unrealised Loss NOK (2,019,604) (330,668)	0.01 0.41 % o Shareholders Equity (0.01 (0.00
OTAL UNREALIS  et Local iotional imount  116,390,000 38,370,000 46,880,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Fixed 1.550%	Receive  Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW)	Currency  AUD  AUD  AUD	Maturity Date  25/01/2024 24/02/2024 23/02/2026	2,355,115 69,578,269 Unrealised Loss NOK (2,019,604) (330,668) (700,302)	0.01 0.47 % o Shareholders Equity (0.01 (0.00 (0.01
INREALISED GAII OTAL UNREALIS  et Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW)	Receive  Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240%	Currency  AUD  AUD  AUD  AUD  AUD  AUD	25/01/2024 24/02/2024 23/02/2026 28/10/2030	2,355,115 69,578,269 Unrealised Loss NOK (2,019,604) (330,668) (700,302) (3,630,424)	0.01  0.41  % o Shareholders Equity  (0.01
INREALISED GAII OTAL UNREALIS let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW)	Receive  Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710%	Currency  AUD  AUD  AUD  AUD  AUD  AUD  AUD  AU	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031	2,355,115 69,578,269 Unrealised Loss NOK (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884)	0.01 0.41 % o Shareholders Equity (0.01 (0.00 (0.01) (0.02 (0.02 (0.04)
INREALISED GAII OTAL UNREALIS let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR)	Receive  Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700%	Currency  AUD AUD AUD AUD AUD AUD CAD	25/01/2024 24/02/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023	2,355,115 69,578,269 Unrealised Loss NOK (2,019,604) (330,668) (700,302) (3,630,424) (6,240,684) (1,280,634)	0.0° 0.4° % o Shareholders Equity (0.01 (0.00 (0.01 (0.02 (0.04 (0
INREALISED GAII OTAL UNREALIS  et Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000 5,170,000	Pixed 1.390%  N ON INFLATION SWAPS  ED GAIN ON SWAP CONTRACTS  Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR)	Receive  Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000%	Currency  AUD AUD AUD AUD AUD CAD CHF	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2026	2,355,115 69,578,269 Unrealised Loss NOK (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (54,772)	0.01  0.41  % o Shareholders Equity  (0.01 (0.00 (0.01) (0.02 (0.04 (0.01) (0.00)
INREALISED GAII OTAL UNREALIS  et Local lotional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000 5,170,000 9,900,000	Fixed 1.390%  N ON INFLATION SWAPS  ED GAIN ON SWAP CONTRACTS  Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Fixed 1.550%  Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR)	Receive  Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Fixed 0.000%	Currency  AUD AUD AUD AUD AUD CAD CHF CHF	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2026 16/06/2028	2,355,115 69,578,269 Unrealised Loss NOK (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (54,772) (409,451)	0.01  0.41  % o Shareholders Equity  (0.01     (0.00     (0.01     (0.02     (0.04     (0.01     (0.00     (0.00     (0.00     (0.00     (0.00     (0.00     (0.00     (0.00     (0.00     (0.00     (0.00     (0.00
INREALISED GAII OTAL UNREALIS let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000 5,170,000 9,900,000 1,080,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR)	Receive  Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000%	Currency  AUD AUD AUD AUD AUD CAD CHF CHF	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2026 16/06/2031	2,355,115 69,578,269 Unrealised Loss NOK (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (4,772) (409,451) (51,643)	0.0°  % o Shareholders Equity  (0.01 (0.00 (0.01 (0.02 (0.04 (0.01 (0.00
INREALISED GAII OTAL UNREALIS let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000 5,170,000 9,900,000 1,080,000 12,400,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR)	Receive  Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR)	Currency  AUD AUD AUD AUD CAD CHF CHF EUR	25/01/2024 24/02/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2031 17/05/2023	2,355,115 69,578,269 Unrealised Loss NOK (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (54,772) (409,451) (51,643) (9,769)	0.0° 0.4° % o Shareholders Equity (0.01 (0.00 (0.01 (0.00 (0.01 (0.00 (0
INREALISED GAII OTAL UNREALIS  let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000 5,170,000 9,900,000 1,080,000 12,400,000 33,110,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAUD 6 month BBSW) Floating (CAUD 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month LIBOR)	Receive  Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000%	Currency  AUD AUD AUD AUD CAD CHF CHF CHF EUR EUR	25/01/2024 24/02/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2026 16/06/2028 16/06/2031 17/05/2023 28/03/2026	2,355,115 69,578,269 Unrealised Loss NOK (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (54,772) (409,451) (51,643) (9,769) (1,046,436)	0.01  0.41  % o Shareholders Equity  (0.01 (0.00 (0.01 (0.02 (0.04 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00
INREALISED GAII OTAL UNREALIS  et Local lotional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 5,170,000 9,900,000 1,080,000 12,400,000 33,110,000 53,680,000	Fixed 1.390%  N ON INFLATION SWAPS  ED GAIN ON SWAP CONTRACTS  Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Ficating (AUD 3 month BBSW) Fixed 1.550% Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR)	Receive  Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Fixed 0.000%	Currency  AUD AUD AUD AUD CAD CHF CHF CHF EUR EUR EUR	25/01/2024 24/02/2024 23/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2026 16/06/2028 16/06/2023 28/03/2026 21/05/2030	2,355,115 69,578,269 Unrealised Loss NOK (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (54,772) (409,451) (51,643) (9,769) (1,046,436) (10,349,948)	0.0' % o Shareholders Equity (0.01 (0.00 (0.01 (0.02 (0.04 (0.01 (0.00 (0.00 (0.00 (0.00 (0.00 (0.00) (0.00 (0.01 (0.00) (0.00 (0.00) (0.00) (0.00
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INREALISED GAII OTAL UNREALIS let Local otional mount  116,390,000 38,370,000 16,730,000 37,970,000 38,270,000 5,170,000 9,900,000 1,080,000 12,400,000 33,110,000 53,680,000 18,860,000 6,930,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.0500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Floating (EUR 6 month EURIBOR)	Currency  AUD AUD AUD AUD CAD CHF CHF EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2026 16/06/2023 17/05/2023 28/03/2026 21/05/2031 17/05/2031	2,355,115 69,578,269 Unrealised Loss NOK  (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (54,772) (409,451) (51,643) (9,769) (1,046,436) (10,349,948) (2,018,361) (327,540)	0.01  0.41  % o Shareholders Equity  (0.01 (0.00 (0.01 (0.02 (0.04 (0.01) (0.00 (0.00 (0.00 (0.00 (0.01) (0.06 (0.01) (0.06 (0.01) (0.06 (0.01) (0.00
INREALISED GAII OTAL UNREALIS let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000 5,170,000 9,900,000 1,080,000 12,400,000 33,110,000 53,680,000 6,930,000 7,640,000	Pay Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500%	Currency  AUD AUD AUD AUD CAD CHF CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2031 17/05/2033 28/03/2026 21/05/2030 12/02/2031 16/06/2031	2,355,115 69,578,269 Unrealised Loss NOK  (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (54,772) (409,451) (51,643) (9,769) (1,046,436) (10,349,948) (2,018,361) (327,540) (170,723)	0.01  0.41  % o Shareholders Equity  (0.01 (0.00 (0.01) (0.02 (0.04 (0.01) (0.00 (0.00) (0.00) (0.00) (0.01) (0.06 (0.01) (0.00 (0.00)
INREALISED GAII OTAL UNREALIS  let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000 5,170,000 9,900,000 1,080,000 12,400,000 33,110,000 53,680,000 18,860,000 6,930,000 7,640,000 24,720,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.250% Floating (EUR 6 month EURIBOR) Fixed 0.250% Floating (EUR 6 month EURIBOR) Fixed 0.000%	Fixed 0.500% Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.050% Fixed 0.500% Fixed 0.500% Fixed 0.500% Floating (EUR 6 month EURIBOR) Fixed 0.000% Fixed 0.500% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR)	Currency  AUD AUD AUD AUD CAD CHF CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 24/02/2024 23/02/2026 28/10/2031 18/11/2033 16/06/2026 16/06/2031 17/05/2023 28/03/2026 21/05/2030 12/02/2031 17/05/2031 16/06/2031	2,355,115 69,578,269 Unrealised Loss NOK  (2,019,604) (330,668) (700,302) (6,240,884) (54,772) (409,451) (51,643) (9,769) (1,046,436) (10,349,948) (2,018,361) (327,540) (1,70,723) (1,015,641)	0.0° 0.4° % o Shareholders Equity (0.01 (0.00 (0.01) (0.02 (0.04 (0.01) (0.00 (0.00) (0.00) (0.01) (0.06 (0.01) (0.00 (0.00)
INREALISED GAII OTAL UNREALIS  et Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000 5,170,000 9,900,000 1,080,000 12,400,000 12,400,000 18,860,000 6,930,000 7,640,000 24,720,000 3,070,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Receive  Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.050% Fixed 0.500% Floating (EUR 6 month EURIBOR) Fixed 0.000% Fixed 0.500% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.219%	Currency  AUD AUD AUD AUD AUD CAD CHF CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 16/06/2026 16/06/2028 16/06/2031 17/05/2033 28/03/2026 21/05/2030 12/02/2031 17/05/2031 15/09/2031	2,355,115 69,578,269 Unrealised Loss NOK  (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (54,772) (409,451) (51,643) (9,769) (1,046,436) (10,349,948) (2,018,361) (327,540) (170,723) (1,015,641) (86,819)	0.0°  0.4°  % o Shareholders Equity  (0.01     (0.00     (0.01     (0.00
INREALISED GAII OTAL UNREALIS let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 9,900,000 1,080,000 12,400,000 12,400,000 12,400,000 13,6860,000 6,930,000 7,640,000 24,720,000 3,070,000 1,080,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.050% Fixed 0.500% Floating (EUR 6 month EURIBOR) Fixed 0.500% Floating (EUR 6 month EURIBOR) Fixed 0.1500% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.219% Fixed 0.000% Fixed 0.219% Fixed 0.000%	Currency  AUD AUD AUD AUD CAD CHF CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2031 17/05/2023 28/03/2026 21/05/2030 12/02/2031 17/05/2031 15/09/2031 15/09/2031 14/02/2032 16/06/2033	2,355,115 69,578,269 Unrealised Loss NOK  (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (51,643) (9,769) (1,046,436) (10,349,948) (2,018,361) (327,540) (170,723) (1,015,641) (86,819) (187,263)	0.0°  0.4°  % o Shareholders Equity  (0.01 (0.00 (0.01 (0.00 (0.01 (0.00 (0.01 (0.00
INREALISED GAII OTAL UNREALIS let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 5,170,000 9,900,000 1,080,000 12,400,000 33,110,000 53,680,000 18,860,000 6,930,000 7,640,000 24,720,000 3,070,000 1,080,000 6,450,000 6,450,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.250% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.050% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.219% Fixed 0.219% Fixed 0.000% Floating (EUR 6 month EURIBOR)	Currency  AUD AUD AUD AUD CAD CHF CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 24/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2026 16/06/2028 16/06/2023 28/03/2026 21/05/2030 12/02/2031 16/06/2031 15/09/2031 14/02/2032 16/06/2036 05/05/2041	2,355,115 69,578,269 Unrealised Loss NOK  (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (54,772) (409,451) (51,643) (9,769) (1,046,436) (10,349,948) (2,018,361) (327,540) (170,723) (1,015,641) (86,819) (187,263) (314,495)	0.0°  0.4°  % o Shareholders Equity  (0.01 (0.00 (0.01) (0.00 (0.00)
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INREALISED GAII OTAL UNREALIS  et Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000 5,170,000 9,900,000 1,080,000 12,400,000 24,720,000 3,070,000 1,080,000 1,080,000 6,930,000 1,080,000 6,930,000 6,900,000 1,080,000 6,950,000 6,950,000 6,950,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR)	Receive  Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.050% Fixed 0.500% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.219% Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.250% Floating (EUR 6 month EURIBOR) Fixed 0.250% Fixed 0.250% Fixed 0.000% Fixed 0.250% Fixed 0.000%	Currency  AUD AUD AUD AUD AUD CAD CHF CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 16/06/2026 16/06/2028 16/06/2031 17/05/2033 28/03/2026 21/05/2030 12/02/2031 17/05/2031 15/09/2031 14/02/2032 16/06/2036 05/05/2041	2,355,115 69,578,269 Unrealised Loss NOK  (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (54,772) (409,451) (51,643) (9,769) (1,046,436) (10,349,948) (2,018,361) (327,540) (170,723) (1,015,641) (86,819) (187,263) (314,495) (814,181) (50,941)	0.0°  0.4°  % o Shareholders Equity  (0.01     (0.00
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INREALISED GAII OTAL UNREALIS let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 5,170,000 9,900,000 1,080,000 12,400,000 33,110,000 6,930,000 7,640,000 24,720,000 3,070,000 1,080,000 6,930,000 6,450,000 6,900,000 1,563,383,815 514,130,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.050% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Floating (EUR 6 month LIBOR) Fixed 0.500% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.219% Fixed 0.219% Fixed 0.250% Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.250% Fixed 0.000% Floating (Fixed 0.000%	Currency  AUD AUD AUD AUD CAD CHF CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2031 17/05/2023 28/03/2026 21/05/2030 12/02/2031 17/05/2031 16/06/2031 14/02/2032 16/06/2036 05/05/2041 16/06/2041 16/06/2051	2,355,115 69,578,269 Unrealised Loss NOK  (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (51,643) (9,769) (1,046,436) (10,349,948) (2,018,361) (327,540) (170,723) (1,015,641) (86,819) (187,263) (314,495) (814,181) (50,941) (41,786) (379,148)	0.0°  0.4°  % o Shareholders Equity  (0.01 (0.00 (0.01 (0.00
INREALISED GAII OTAL UNREALIS let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000 5,170,000 9,900,000 1,080,000 12,400,000 33,110,000 53,680,000 6,930,000 7,640,000 24,720,000 3,070,000 1,080,000 6,930,000 1,080,000 6,930,000 1,080,000 1,563,383,3815 514,130,000 6,590,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.250% Floating (EUR 6 month EURIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Fixed 0.500% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.219% Fixed 0.219% Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.250% Fixed 0.000% Floating (JPY 6 month LIBOR) Floating (JPY 6 month LIBOR) Floating (JPY 6 month LIBOR) Floating (JPY 6 month LIBOR) Floating (JPY 6 month LIBOR) Floating (JPY 6 month LIBOR) Floating (JPY 6 month LIBOR)	Currency  AUD AUD AUD AUD CAD CHF CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 24/02/2026 28/10/2030 21/01/2031 18/11/2033 16/06/2026 16/06/2031 17/05/2033 28/03/2026 21/05/2030 12/02/2031 15/09/2031 15/09/2031 16/06/2036 05/05/2041 16/06/2036 19/03/2030 16/06/2051 16/06/2051	2,355,115 69,578,269 Unrealised Loss NOK  (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (54,772) (409,451) (51,643) (9,769) (1,046,436) (10,349,948) (2,018,361) (327,540) (170,723) (1,015,641) (86,819) (187,263) (314,495) (814,181) (50,941) (41,786) (379,148) (8,337) (31,647)	0.0°  0.4°  % o Shareholders Equity  (0.01 (0.00 (0.01 (0.02 (0.04 (0.01 (0.00
INREALISED GAII OTAL UNREALIS  Let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000 1,080,000 1,080,000 12,400,000 24,720,000 33,110,000 24,720,000 3,070,000 1,080,000 6,930,000 6,930,000 1,080,000 6,9450,000 6,950,000 1,080,000 6,950,000 1,563,383,815 514,130,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.050% Fixed 0.500% Fixed 0.500% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.219% Fixed 0.219% Fixed 0.250% Fixed 0.250% Fixed 0.19% Fixed 0.250% Fixed 0.19% Fixed 0.	Currency  AUD AUD AUD AUD AUD AUD CAD CHF CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2026 16/06/2028 16/06/2031 17/05/2033 17/05/2031 17/05/2031 15/09/2031 15/09/2031 16/06/2036 05/05/2041 16/06/2031 16/06/2031	2,355,115  69,578,269  Unrealised Loss NOK  (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (9,769) (1,046,436) (10,349,948) (2,018,361) (327,540) (170,723) (1,015,641) (86,819) (187,263) (314,495) (814,181) (50,941) (41,786) (379,148) (8,337) (31,647) (305,189)	0.01  0.41  % o Shareholders Equity  (0.01 (0.00 (0.01) (0.02 (0.04 (0.01) (0.00 (0.00) (0.00
INREALISED GAII OTAL UNREALIS let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000 5,170,000 9,900,000 1,080,000 12,400,000 6,930,000 7,640,000 6,930,000 7,640,000 6,940,000 6,950,000 1,080,000 1,080,000 1,080,000 1,080,000 1,080,000 1,080,000 1,080,000 1,080,000 6,950,000 1,563,383,815 514,130,000 6,590,000 6,590,000 6,590,000 88,380,000 334,820,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.250% Floating (EUR 6 month EURIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.050% Fixed 0.500% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.219% Fixed 0.000% Floating (FUR 6 month EURIBOR) Fixed 0.250% Fixed 0.129% Fixed	Currency  AUD AUD AUD AUD AUD CAD CHF CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2028 16/06/2031 17/05/2033 12/02/2031 17/05/2031 15/09/2031 15/09/2031 16/06/2031 16/06/2031 15/09/2031 16/06/2031	2,355,115 69,578,269 Unrealised Loss NOK  (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (51,643) (9,769) (1,046,436) (10,349,948) (2,018,361) (327,540) (170,723) (1,015,641) (86,819) (187,263) (314,495) (814,181) (50,941) (41,786) (379,148) (8,337) (31,647) (305,189) (196,318)	0.01  0.41  % o Shareholders Equity  (0.01 (0.00 (0.01 (0.02 (0.04 (0.01 (0.00
INREALISED GAII OTAL UNREALIS  Let Local otional mount  116,390,000 38,370,000 46,880,000 16,730,000 37,970,000 38,270,000 1,080,000 1,080,000 12,400,000 24,720,000 33,110,000 24,720,000 3,070,000 1,080,000 6,930,000 6,930,000 1,080,000 6,9450,000 6,950,000 1,080,000 6,950,000 1,563,383,815 514,130,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000 6,590,000	Pay  Interest Rate Swaps Floating (AUD 3 month BBSW) Floating (AUD 3 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (AUD 6 month BBSW) Floating (CAD 3 month CDOR) Floating (CAD 3 month CDOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (CHF 6 month LIBOR) Floating (EUR 6 month LIBOR) Floating (EUR 6 month EURIBOR)	Fixed 0.500% Fixed 0.500% Floating (AUD 6 month BBSW) Fixed 1.240% Fixed 1.710% Fixed 0.700% Fixed 0.000% Fixed 0.000% Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.050% Fixed 0.500% Fixed 0.500% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month EURIBOR) Fixed 0.000% Floating (EUR 6 month LIBOR) Fixed 0.219% Fixed 0.219% Fixed 0.250% Fixed 0.250% Fixed 0.19% Fixed 0.250% Fixed 0.19% Fixed 0.	Currency  AUD AUD AUD AUD AUD AUD CAD CHF CHF EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	25/01/2024 24/02/2024 23/02/2026 28/10/2030 21/01/2031 18/11/2023 16/06/2026 16/06/2028 16/06/2031 17/05/2033 17/05/2031 17/05/2031 15/09/2031 15/09/2031 16/06/2036 05/05/2041 16/06/2031 16/06/2031	2,355,115  69,578,269  Unrealised Loss NOK  (2,019,604) (330,668) (700,302) (3,630,424) (6,240,884) (1,280,634) (9,769) (1,046,436) (10,349,948) (2,018,361) (327,540) (170,723) (1,015,641) (86,819) (187,263) (314,495) (814,181) (50,941) (41,786) (379,148) (8,337) (31,647) (305,189)	0.01  0.41  % o Shareholders Equity  (0.01 (0.00 (0.01) (0.02 (0.04 (0.01) (0.00 (0.00) (0.00

Net Local Notional					Unrealised Loss	% of Shareholders
Amount	Pay	Receive	Currency	<b>Maturity Date</b>	NOK	Equity
	Interest Rate Swaps – (Continued)					
22,200,000	Fixed 1.598%	Floating (USD 3 month LIBOR)	USD	11/03/2026	(790,040)	(0.01
11,230,000	Fixed 0.500%	Floating (USD 3 month LIBOR)	USD	16/06/2026	(386,167)	(0.00
10,510,000	Fixed 1.500%	Floating (USD 3 month LIBOR)	USD	02/02/2031	(205,289)	(0.00
2,490,000	Floating (USD 3 month LIBOR)	Fixed 0.750%	USD	16/06/2031	(76,092)	(0.00
2,200,000 25,080,000	Fixed 2.500%	Floating (USD 3 month LIBOR)	USD	17/09/2031	(48,814)	(0.00
	Fixed 2.503%	Floating (USD 3 month LIBOR)	USD	10/03/2036	(1,330,370)	(0.01)
UNREALISED LOS	S ON INTEREST RATE SWAPS				(36,575,016)	(0.22
48,910,000	Credit Default Swaps Fixed 1.000%	Floating (China Government	USD	20/06/2021	(72,998)	(0.00
40,510,000	1 1xed 1.000 /0	International Bond)	OOD	20/00/2021	(72,550)	(0.00
890,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(4,378)	(0.00
4 000 000	First 4 0000/	International Bond)	HOD	00/00/0004	(0.544)	(0.00
1,330,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(6,544)	(0.00
1,240,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(5,874)	(0.00)
520,000	Fixed 1.000%	International Bond) Floating (China Government International Bond)	USD	20/06/2021	(2,283)	(0.00
2,590,000	Fixed 1.000%	Floating (China Government	USD	20/06/2021	(11,371)	(0.00
1,690,000	Fixed 1.000%	International Bond) Floating (China Government International Bond)	USD	20/06/2021	(8,392)	(0.00)
510,000	Fixed 1.000%	Floating (China Government International Bond)	USD	20/06/2021	(2,576)	(0.00
80,575,000	Floating (The Markit CDX North America Investment Grade 28 Version 1 Index)	Fixed 1.000%	USD	20/06/2022	(169,732)	(0.00
UNREALISED LOS	S ON CREDIT DEFAULT SWAPS				(284,148)	(0.00)
	Inflation Swaps					
16,300,000	Floating (EUR 12 month LIBOR)	Fixed 1.450%	EUR	15/03/2031	(2,922,409)	(0.02
14,660,000	Floating (GBP 12 month LIBOR)	Fixed 3.469%	GBP	15/11/2025	(210,627)	(0.00
9,010,000	Floating (GBP 12 month LIBOR)	Fixed 3.246%	GBP	15/12/2025	(2,007,364)	(0.01
UNREALISED LOS	S ON INFLATION SWAPS				(5,140,400)	(0.03)
TOTAL UNREALISI	ED LOSS ON SWAP CONTRACTS				(41,999,564)	(0.25)
MARKET VALUE O	FINVESTMENTS			1	6,609,539,037	97.98
(cost NOK 16,334,1	36,662)					
OTHER ASSETS A	ND LIABILITIES				341,777,211	2.02
SHAREHOLDERS'	EQUITY			1	6,951,316,248	100.00
						% o
TOTAL INVESTME	NTS				Market Value NOK	Shareholders Equity
Total Investments exclu	ding derivatives (cost NOK 16,354,656,011)				16,526,670,839	97.49
Unrealised gain on futu	- ,				6,037,790	0.0
Unrealised loss on futur					(524,396)	(0.00
Unrealised gain on forw	ard currency contracts				207,862,852	1.2
Unrealised loss on forw	ard currency contracts				(142,796,389)	(0.84
	sed options (cost NOK 9,784,960)				9,119,783	0.0
Market value of written	options (cost NOK (30,304,309))				(24,410,147)	(0.14
Unrealised gain on swa	p contracts				69,578,269	0.4
Unrealised loss on swa					(41,999,564)	(0.25
Other Assets and Liabil	ities				341,777,211	2.0
Shareholders' Equi	itv			1	6,951,316,248	100.00

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

The counterparties for forward currency contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc., Natwest Markets Plc., Royal Bank of Canada, State Street Bank & Trust, UBS AG and Westpac Banking Corp.

The counterparties for options contracts were Bank of America N.A., Barclays Bank Plc., BNP Paribas S.A., Citibank N.A., Deutsche Bank AG, JP Morgan Chase Bank N.A., Morgan Stanley & Co. International Plc. and UBS AG.

The counterparties for swap contracts were Barclays Bank, Citibank N.A., Credit Suisse, Deutsche Bank AG, HSBC Bank Plc. and JP Morgan Chase Bank N.A.

The maximum individual counterparty exposure as at 31 May 2021 is 0.71% of the NAV.

- (a) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (b) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (c) Variable and floating coupon rates are those quoted as of 31 May 2021.
- (d) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.
- (e) A related party to Goldman Sachs Funds.
- $^{(f)}$  The yield for this fund as at 31 May 2021 was (0.600)%.

Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	% of Shareholders' Equity
Transferable se	ecurities admitted to an official exchange listing					
Bonds - 12.30%	6					
United States	(c)	1100	0.4500/	04/40/0004	0.444.750	4.00
	United States Treasury Floating Rate Note <sup>(c)</sup> United States Treasury Floating Rate Note <sup>(c)</sup>	USD USD	0.450% 0.169%	31/10/2021 31/01/2022	9,111,758 23,624,946	1.02 2.65
	United States Treasury Floating Rate Note <sup>(c)</sup>	USD	0.070%	31/07/2022	37,821,407	4.24
	United States Treasury Floating Rate Note <sup>(c)</sup>	USD	0.064%	31/01/2023	15,605,951	1.75
	United States Treasury Floating Rate Note(c)	USD	0.050%	30/04/2023	10,000,965	1.12
300,000	United States Treasury Note/Bond	USD	2.000%	31/05/2021	300,000	0.03
	United States Treasury Note/Bond	USD	2.625%	15/07/2021	702,228	0.08
	United States Treasury Note/Bond	USD	2.250%	31/07/2021	903,340	0.10
	United States Treasury Note/Bond United States Treasury Note/Bond	USD USD	2.125% 1.125%	15/08/2021 31/08/2021	401,758 802,203	0.05 0.09
	United States Treasury Note/Bond	USD	1.500%	31/08/2021	200,738	0.09
	United States Treasury Note/Bond	USD	1.125%	30/09/2021	301,095	0.03
	United States Treasury Note/Bond	USD	1.500%	30/09/2021	4,923,830	0.55
1,400,000	United States Treasury Note/Bond	USD	1.250%	31/10/2021	1,407,082	0.16
	United States Treasury Note/Bond	USD	2.875%	15/11/2021	303,879	0.03
	United States Treasury Note/Bond	USD	1.500%	30/11/2021	503,643	0.06
	United States Treasury Note/Bond	USD	1.750%	30/11/2021	100,855	0.01
	United States Treasury Note/Bond United States Treasury Note/Bond	USD USD	2.625% 2.000%	15/12/2021 31/12/2021	811,172 1,213,664	0.09 0.14
	United States Treasury Note/Bond United States Treasury Note/Bond	USD	2.000% 2.125%	31/12/2021	506,045	0.14
	United States Treasury Note/Bond	USD	2.500%	15/01/2022	57,872	0.01
	United States Treasury Note/Bond	USD	1.875%	31/01/2022	101,219	0.01
					109,705,650	12.30
TOTAL BONDS (cost USD 109,6	46,568)				109,705,650	12.30
Holdings	Security Description				Market Value USD	% of Shareholders' Equity
Common Stock Australia	s = 24.69%  BHP Group Plc.				6,327	0.00
	5.11 G.Odp. 10.				0,027	
Austria 317	ANDRITZ AG				19 400	0.00
	BAWAG Group AG 144A <sup>(d)</sup>				18,490 20,518	0.00
	OMV AG				12,577	0.00
2,185					52,016	0.01
445	RHI Magnesita NV				28,077	0.00
	Verbund AG				28,470	0.00
807	•				36,186	0.01
893	Wienerberger AG				34,791	0.01
Belgium					231,125	0.03
	Aedifica S.A.				5,430	0.00
	Ageas S.A./NV				43,945	0.01
	Anheuser-Busch InBev S.A./NV				32,452	0.01
	Colruyt S.A.				5,781	0.00
	KBC Group NV Proximus SADP				27,068	0.00 0.00
162					3,298 6,557	0.00
	Solvay S.A.				25,689	0.00
					150,220	0.02
Bermuda 274	Everest Re Group Ltd.				70,449	0.01
Chile	Everest the Group Etc.				70,449	0.01
	Antofagasta Plc.				2,647	0.00
Cyprus 89	Polymetal International Plc.				2,143	0.00
Czech Republic 89	Avast Plc. 144A <sup>(d)</sup>				593	0.00
Finland 223	Elisa OYJ				13,209	0.00

Holdings	Security Description	Market Value USD	% of Shareholders Equity
Common Stock	s – (Continued)		
Finland – (Contin	·	40.007	0.00
	Fortum OYJ Huhtamaki OYJ	16,967 22,276	0.00
	Kesko OYJ "B"	19,970	0.00
656	Metso Outotec OYJ	7,768	0.00
128	Neste OYJ	8,433	0.00
	Nokia OYJ	64,739	0.0
	Nokian Renkaat OYJ	58,652	0.0
	Orion OYJ "B"	42,120	0.0
	Sampo OYJ "A" Stora Enso OYJ "R"	38,728 16,390	0.0
	Valmet OYJ	9,578	0.00
	Wartsila OYJ Abp	11,459	0.00
		330,289	0.04
France	Accor S.A.	29,915	0.00
	Air Liquide S.A.	45,189	0.00
	Alten S.A.	37,558	0.00
214	Amundi S.A. 144A <sup>(d)</sup>	19,004	0.00
	Arkema S.A.	34,411	0.00
	Atos S.E.	109,291	0.0
	BioMerieux	577	0.00
	BNP Paribas S.A. Bollore S.A.	112,992	0.01 0.00
	Bouygues S.A.	26,412 25,105	0.00
	Capgemini S.E.	42,397	0.00
	Carrefour S.A.	45,672	0.01
2,306	CNP Assurances	42,352	0.01
	Compagnie de Saint-Gobain	48,682	0.01
	Compagnie Generale des Etablissements Michelin S.C.A.	99,239	0.01
	Credit Agricole S.A.	22,788	0.00
	Danone S.A. Eiffage S.A.	31,688 47,616	0.00 0.01
	Electricite de France S.A.	5,454	0.00
	Elis S.A.	30,675	0.00
1,926	Engie S.A.	28,752	0.00
301	EssilorLuxottica S.A.	52,207	0.01
	Faurecia S.E. (traded in France)	17,048	0.00
	Faurecia S.E. (traded in Italy)	6,336	0.00
	Gecina S.A. Hermes International	10,698 5,567	0.00
	Ipsen S.A.	58,602	0.00
	Kering S.A.	55,804	0.01
	La Francaise des Jeux SAEM 144A <sup>(d)</sup>	59,503	0.01
	L'Oreal S.A.	63,765	0.01
	LVMH Moet Hennessy Louis Vuitton S.E.	16,804	0.00
	Orange S.A.	13,691	0.00
	Publicis Groupe S.A.	37,881	0.00
	Remy Cointreau S.A. Renault S.A.	2,708 22,260	0.00
	Rexel S.A.	29,775	0.00
	Rubis S.C.A.	46,831	0.0
574	Sanofi	61,349	0.0
	Sartorius Stedim Biotech	5,196	0.00
	Schneider Electric S.E.	63,437	0.0
	SEB S.A. SOITEC	43,298	0.0
	Sopra Steria Group	7,467 53,419	0.0
	SPIE S.A.	23,110	0.0
	Suez S.A.	50,340	0.0
	Thales S.A.	9,731	0.0
	TOTAL S.E.	128,079	0.0
	Ubisoft Entertainment S.A.	13,224	0.0
	Valeo S.A.	7,254	0.0
	Veolia Environnement S.A.	22,520	0.0
	Vinci S.A.	115,823	0.0
	Wendel S.E. Worldline S.A. 144A <sup>(d)</sup>	22,633 12,095	0.0
126	Worlding C.A. 144A.		
		2,024,224	0.23

Holdings		Security Description	Market Value USD	% of Shareholders' Equity
Common Georgia	Stock	s – (Continued)		
Georgia	471	TBC Bank Group Plc.	7,747	0.00
Germany				
		ADO Properties S.A. 144A <sup>(d)</sup>	13,637	0.00
	440	Allianz S.E.	116,722	0.0
		alstria office REIT-AG	10,078	0.00
	, .	BASE S.E.	88,081 36,486	0.0
		Bayer AG Bayerische Motoren Werke AG	70,520	0.0
		Bechtle AG	60,903	0.0
	430		50,924	0.0
	750	Brenntag S.E.	70,360	0.01
		Carl Zeiss Meditec AG	21,445	0.00
		Continental AG	81,461	0.01
		Covestro AG 144A <sup>(d)</sup>	44,376	0.01
		CTS Eventim AG & Co. KGaA	5,297	0.00
		Daimler AG Delivery Hero S.E. 144A <sup>(d)</sup>	165,427 6,081	0.02
		Deutsche Boerse AG	43,448	0.00
		Deutsche Lufthansa AG	18,062	0.00
		Deutsche Post AG	109,312	0.01
		Deutsche Telekom AG	42,911	0.01
	126	Evonik Industries AG	4,519	0.00
		Freenet AG	8,184	0.00
		Fresenius Medical Care AG & Co. KGaA	101,876	0.01
		Fresenius S.E. & Co. KGaA	98,504	0.01
	,	GEA Group AG Hannover Rueck S.E.	44,028 25,002	0.01 0.00
		HeidelbergCement AG	63,819	0.00
		HelloFresh S.E.	64,122	0.01
		Infineon Technologies AG	36,193	0.00
		KION Group AG	6,054	0.00
	281	Knorr-Bremse AG	34,894	0.00
		LANXESS AG	33,672	0.00
		Merck KGaA	3,591	0.00
		MorphoSys AG	18,869	0.00
		ProSiebenSat.1 Media S.E. Puma S.E.	10,968 5,594	0.00
	8	Rational AG	7,265	0.00
	92	Rheinmetall AG	9,587	0.00
		RWE AG	16,816	0.00
	1,380	SAP S.E.	193,013	0.02
	79	Siemens AG	12,953	0.00
		Siemens Energy AG	9,795	0.00
		Sirius Real Estate Ltd.	2,398	0.00
		TAG Immobilien AG	4,021	0.00
		TeamViewer AG 144A <sup>(d)</sup>	41,087	0.01
	4,784 369	Telefonica Deutschland Holding AG thyssenkrupp AG	13,152 4,342	0.00
		United Internet AG	11,874	0.00
		Varta AG	6,398	0.00
		Vonovia S.E.	3,386	0.00
		Zalando S.E. 144A <sup>(d)</sup>	56,657	0.01
			2,008,164	0.23
Gibraltar	2 602	999 Holdings Dis		
lunle:::	2,002	888 Holdings Plc.	14,763	0.00
Ireland	7,493	Accenture Plc. "A"	2,114,225	0.24
		Allegion Plc.	89,486	0.01
		Aptiv Plc.	57,009	0.01
	1,147	C&C Group Plc.	3,926	0.00
		CRH Plc. (traded in Ireland)	36,165	0.00
		CRH Plc. (traded in United Kingdom)	44,805	0.01
		DCC Plc.	8,398	0.00
		Experian Plc.	2,603	0.00
		Flutter Entertainment Plc. (traded in Ireland) Flutter Entertainment Plc. (traded in United Kingdom)	23,520 3,552	0.00
		Glanbia Plc. (traded in Onlied Kingdom)	22,798	0.00
		Greencore Group Plc.	22,163	0.00
			_,,,,,	

Holdings		Security Description	Market Value USD	% of Shareholders Equity
Commo	n Stocks	s – (Continued)		
Ireland -	•	ed) Kingspan Group Plc.	28,105	0.00
		Perrigo Co., Plc.	96,894	0.00
		Seagate Technology Holdings Plc.	73,153	0.01
		Smurfit Kappa Group Plc. (traded in Ireland)	44,982	0.01
		Smurfit Kappa Group Plc. (traded in United Kingdom) Trane Technologies Plc.	26,815	0.00
		UDG Healthcare Plc.	11,557 48,498	0.00
	.,		2,758,654	0.31
Isle Of M	an		,	
		Entain Plc.	9,671	0.00
	2,219	Playtech Plc.	14,462	0.00
			24,133	0.00
Israel	756	Plus500 Ltd.	16,171	0.00
Italy				
		A2A SpA	34,367	0.00
		Amplifon SpA Atlantia SpA	1,080 19,616	0.00
		Banco BPM SpA	35,479	0.01
		DiaSorin SpA	4,564	0.00
		Enel SpA	66,920	0.01
		Eni SpA	15,795	0.00
		FinecoBank Banca Fineco SpA	32,719	0.00 0.01
		Hera SpA Interpump Group SpA	49,461 18,567	0.00
		Intesa Sanpaolo SpA	94,414	0.01
		Italgas SpA	12,945	0.00
		Moncler SpA	12,632	0.00
		Poste Italiane SpA 144A <sup>(d)</sup>	51,206	0.01
		Prysmian SpA Snam SpA	42,041	0.01
		Telecom Italia SpA	11,716 32,597	0.00
			536,119	0.06
Japan				
		77 Bank Ltd. Acom Co., Ltd.	4,496 4,098	0.00
		ADEKA Corp.	2,217	0.00
		Aeon Co., Ltd.	1,807	0.00
		AEON Financial Service Co., Ltd.	5,222	0.00
		AGC, Inc.	4,366	0.00
		Aica Kogyo Co., Ltd.	3,661	0.00
		Alfresa Holdings Corp.	4,122 6,437	0.00
		Alps Alpine Co., Ltd. Amada Co., Ltd.	6,473	0.00
		Amano Corp.	4,682	0.00
		ANA Holdings, Inc.	4,814	0.00
	249	Asahi Group Holdings Ltd.	12,021	0.00
		Asics Corp.	7,155	0.00
		Astellas Pharma, Inc. Autobacs Seven Co., Ltd.	8,685 6,987	0.00
		Benefit One, Inc.	5,637	0.00
		Benesse Holdings, Inc.	10,276	0.00
	300	Bridgestone Corp.	13,271	0.00
		Brother Industries Ltd.	12,860	0.00
		Canon Marketing Japan, Inc. Canon, Inc.	8,380 13,531	0.00
		Capcom Co., Ltd.	3,210	0.00
		Casio Computer Co., Ltd.	5,233	0.00
	300			0.00
	246	Central Glass Co., Ltd.	4,753	
	246 200	Chiba Bank Ltd.	1,297	0.00
	246 200 173	Chiba Bank Ltd. Chubu Electric Power Co., Inc.	1,297 2,062	0.00
	246 200 173 600	Chiba Bank Ltd. Chubu Electric Power Co., Inc. Chugai Pharmaceutical Co., Ltd.	1,297 2,062 22,675	0.00 0.00 0.01
	246 200 173 600 200	Chiba Bank Ltd. Chubu Electric Power Co., Inc. Chugai Pharmaceutical Co., Ltd. Coca-Cola Bottlers Japan Holdings, Inc.	1,297 2,062 22,675 3,358	0.00 0.00 0.01 0.00
	246 200 173 600 200	Chiba Bank Ltd. Chubu Electric Power Co., Inc. Chugai Pharmaceutical Co., Ltd.	1,297 2,062 22,675	0.00 0.00 0.01 0.00 0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	· · · · · · · · · · · · · · · · · · ·		
Japan – (Continue	ed) Dai Nippon Printing Co., Ltd.	1,862	0.00
	Daido Steel Co., Ltd.	7,051	0.00
	Daiichi Sankyo Co., Ltd.	22,919	0.01
100	Daikin Industries Ltd.	19,972	0.01
	Dentsu Group, Inc.	13,938	0.00
	DIC Corp.	7,624	0.00
	DMG Mori Co., Ltd. Dowa Holdings Co., Ltd.	10,535 5,950	0.00 0.00
	Ebara Corp.	20,124	0.00
	Electric Power Development Co., Ltd.	3,277	0.00
2,391	ENEOS Holdings, Inc.	9,862	0.00
	Fancl Corp.	3,109	0.00
	Fuji Corp.	8,905	0.00
	Fuji Oil Holdings, Inc.	4,520	0.00 0.01
	FUJIFILM Holdings Corp. Fujitec Co., Ltd.	22,417 1,294	0.00
	Fujitsu General Ltd.	1,788	0.00
	Fujitsu Ltd.	29,976	0.01
99	Glory Ltd.	2,031	0.00
	GMO internet, Inc.	3,052	0.00
	GS Yuasa Corp.	8,939	0.00
1,261		4,167	0.00 0.00
	H.U. Group Holdings, Inc. Hachijuni Bank Ltd.	4,919 1,584	0.00
	Hakuhodo DY Holdings, Inc.	8,321	0.00
	Hirogin Holdings, Inc.	569	0.00
218	Hitachi Construction Machinery Co., Ltd.	7,368	0.00
	Hitachi Ltd.	29,731	0.01
	Hitachi Metals Ltd.	3,847	0.00
	Hokkaido Electric Power Co., Inc.	4,288	0.00
	Hokuhoku Financial Group, Inc. Hokuriku Electric Power Co.	6,006 2,951	0.00 0.00
	Honda Motor Co., Ltd.	34,895	0.00
	Horiba Ltd.	6,416	0.00
	Hoshizaki Corp.	9,039	0.00
	Hoya Corp.	13,123	0.00
	Hulic Co., Ltd.	7,883	0.00
	lida Group Holdings Co., Ltd.	10,205	0.00
	Infomart Corp. Ito En Ltd.	4,182 5,663	0.00 0.00
	ITOCHU Corp.	13,613	0.00
	Iwatani Corp.	5,830	0.00
217	lyo Bank Ltd.	1,160	0.00
	Izumi Co., Ltd.	3,771	0.00
	J Front Retailing Co., Ltd.	4,989	0.00
500	•	11,338	0.00
429 1,071	Japan Exchange Group, Inc. Japan Post Holdings Co., Ltd.	9,988 9,016	0.00 0.00
592	Japan Post Insurance Co., Ltd.	11,756	0.00
	Japan Tobacco, Inc.	13,948	0.00
	JFE Holdings, Inc.	2,696	0.00
	JSR Corp.	6,086	0.00
	Kagome Co., Ltd.	2,673	0.00
	Kajima Corp.	9,574	0.00
	Kakaku.com, Inc. Kaken Pharmaceutical Co., Ltd.	14,863 3,488	0.00 0.00
	Kamigumi Co., Ltd.	3,543	0.00
	Kaneka Corp.	4,129	0.00
	Kansai Paint Co., Ltd.	2,702	0.00
	Kawasaki Heavy Industries Ltd.	7,836	0.00
	KDDI Corp.	20,427	0.01
	Kikkoman Corp.	6,593	0.00
	Kinden Corp.	2,989	0.00
	Kokuyo Co., Ltd. Komatsu Ltd.	6,158 18,064	0.00 0.01
	Konica Minolta, Inc.	12,898	0.00
	K's Holdings Corp.	6,147	0.00
	Kuraray Co., Ltd.	2,113	0.00
	Kurita Water Industries Ltd.	8,330	0.00
59	Kyowa Exeo Corp.	1,463	0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	·		
Japan – (Continu		F 407	0.00
300	Kyudenko Corp.  Kyushu Financial Group, Inc.	5,427 1,159	0.00 0.00
	Lawson, Inc.	3,701	0.00
	Lintec Corp.	4,424	0.00
610	Lixil Corp.	16,520	0.01
754	Maeda Corp.	6,708	0.00
1,530	Marubeni Corp.	13,644	0.00
291	Maruha Nichiro Corp.	6,369	0.00
200 500	Marui Group Co., Ltd.  Matsui Securities Co., Ltd.	3,828	0.00
200	Mazda Motor Corp.	3,828 1,750	0.00 0.00
	Mebuki Financial Group, Inc.	4,976	0.00
417	Medipal Holdings Corp.	7,936	0.00
92	MINEBEA MITSUMI, Inc.	2,510	0.00
300	MISUMI Group, Inc.	9,682	0.00
1,070	Mitsubishi Chemical Holdings Corp.	8,637	0.00
508	Mitsubishi Corp.	13,872	0.00
1,562	Mitsubishi Electric Corp.	24,321	0.01
500 242	Mitsubishi Estate Co., Ltd. Mitsubishi Gas Chemical Co., Inc.	8,192 5,680	0.00
1,043	Mitsubishi HC Capital, Inc.	5,867	0.00 0.00
200	Mitsubishi Materials Corp.	4,268	0.00
669	Mitsui & Co., Ltd.	14,778	0.00
61	Mitsui Chemicals, Inc.	2,061	0.00
100	Miura Co., Ltd.	4,563	0.00
659	Mizuho Financial Group, Inc.	10,198	0.00
100	MonotaRO Co., Ltd.	2,327	0.00
100	Nabtesco Corp.	4,641	0.00
	Nagase & Co., Ltd.	5,569	0.00
254 61	NEC Corp. NET One Systems Co., Ltd.	11,857 1,866	0.00 0.00
	Nexon Co., Ltd.	2,463	0.00
350	NGK Spark Plug Co., Ltd.	5,549	0.00
	NH Foods Ltd.	9,785	0.00
	Nichirei Corp.	1,832	0.00
200	Nifco, Inc.	6,871	0.00
500	Nihon Kohden Corp.	14,178	0.00
100	Nihon M&A Center, Inc.	2,430	0.00
200	Nihon Parkerizing Co., Ltd.	2,028	0.00
370 300	Nihon Unisys Ltd. Nikon Corp.	10,896 3,128	0.00 0.00
100	Nintendo Co., Ltd.	61,843	0.01
349	Nippon Electric Glass Co., Ltd.	8,400	0.00
149	Nippon Kayaku Co., Ltd.	1,399	0.00
320	Nippon Light Metal Holdings Co., Ltd.	5,513	0.00
100	Nippon Paint Holdings Co., Ltd.	1,454	0.00
95	Nippon Paper Industries Co., Ltd.	1,124	0.00
56	Nippon Sanso Holdings Corp.	1,107	0.00
	Nippon Suisan Kaisha Ltd.	8,917 47,709	0.00 0.01
	Nippon Telegraph & Telephone Corp. Nippon Television Holdings, Inc.	20,513	0.01
	Nippon Yusen KK	3,418	0.00
	Nishi-Nippon Financial Holdings, Inc.	6,131	0.00
100	Nissan Chemical Corp.	5,227	0.00
2,000	Nissan Motor Co., Ltd.	10,047	0.00
	Nisshin Seifun Group, Inc.	5,722	0.00
1,247	Nisshinbo Holdings, Inc.	10,491	0.00
100	Nitto Denko Corp.	7,882	0.00
	NOK Corp. Nomura Holdings, Inc.	9,658 11,865	0.00
	NTN Corp.	4,083	0.00
	NTT Data Corp.	9,867	0.00
	Obayashi Corp.	6,867	0.00
	Oji Holdings Corp.	6,226	0.00
	Oki Electric Industry Co., Ltd.	9,601	0.00
	OKUMA Corp.	5,237	0.00
	Omron Corp.	7,902	0.00
100	Open House Co., Ltd.	4,626	0.00
	Oracle Corp. Japan Osaka Gas Co., Ltd.	9,032 1,911	0.00 0.00
100	Sound Sub Sub, Ett.	1,911	0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stoc Japan – (Contin	ks – (Continued)		
	OSG Corp.	4,916	0.00
250		10,469	0.00
100	Pan Pacific International Holdings Corp.	1,997	0.00
655	5 Panasonic Corp.	7,430	0.00
100	·	2,088	0.00
	Penta-Ocean Construction Co., Ltd.	6,983	0.00
155	5 Persol Holdings Co., Ltd. 7 Pilot Corp.	3,005 4,732	0.00 0.00
	Pola Orbis Holdings, Inc.	5,210	0.00
	Recruit Holdings Co., Ltd.	20,476	0.01
300		5,952	0.00
826	Renesas Electronics Corp.	8,644	0.00
380	· ·	3,206	0.00
	Resona Holdings, Inc.	13,074	0.00
	Resorttrust, Inc.	3,180	0.00
1,72	7 Ricoh Co., Ltd. O Sangetsu Corp.	20,558 1,976	0.01 0.00
100		2,456	0.00
94		4,108	0.00
68	• •	905	0.00
592	2 Sanwa Holdings Corp.	7,361	0.00
29	1 Sapporo Holdings Ltd.	5,748	0.00
10	1 Sawai Group Holdings Co., Ltd.	4,411	0.00
	O SBI Holdings, Inc.	5,083	0.00
	S SCREEN Holdings Co., Ltd.	15,155	0.00
100		1,281	0.00
	O Seibu Holdings, Inc. S Seiko Epson Corp.	1,148 11,664	0.00 0.00
405		8,513	0.00
	Seven & i Holdings Co., Ltd.	24,438	0.01
	Seven Bank Ltd.	7,756	0.00
308	3 SG Holdings Co., Ltd.	6,819	0.00
100		1,846	0.00
	O Shimamura Co., Ltd.	9,587	0.00
	O Shimizu Corp.	1,628	0.00
300	5 Shionogi & Co., Ltd.	3,827 4,122	0.00 0.00
	Skylark Holdings Co., Ltd.     SoftBank Corp.	5,660	0.00
	O Sohgo Security Services Co., Ltd.	4,670	0.00
	Sojitz Corp.	8,776	0.00
287	7 Sompo Holdings, Inc.	11,532	0.00
	3 Sony Corp.	37,539	0.01
	O Subaru Corp.	13,636	0.00
100	·	2,306	0.00
100 1,025		4,060 5,677	0.00 0.00
1,058		14,934	0.00
393	·	7,532	0.00
200	Sumitomo Electric Industries Ltd.	3,075	0.00
5 <sup>-</sup>	1 Sumitomo Metal Mining Co., Ltd.	2,275	0.00
400	·	14,606	0.00
259	· · · · · · · · · · · · · · · · · · ·	9,043	0.00
138		3,899	0.00
1,44	5 Sumitomo Rubber Industries Ltd. 1 Suntory Beverage & Food Ltd.	18,599 3,019	0.01 0.00
	Suzuken Co., Ltd.	7,799	0.00
	Suzuki Motor Corp.	13,075	0.00
	7 T&D Holdings, Inc.	17,892	0.01
178	3 Taiheiyo Cement Corp.	4,134	0.00
215	5 Taisei Corp.	7,584	0.00
69		3,932	0.00
	3 Takashimaya Co., Ltd.	6,374 15,528	0.00
	5 Takeda Pharmaceutical Co., Ltd. ) TechnoPro Holdings, Inc.	15,528 7,205	0.01 0.00
58		953	0.00
	Terumo Corp.	3,856	0.00
69	•	1,768	0.00
	2 Toda Corp.	378	0.00
200		11,074	0.00
37	1 Toho Holdings Co., Ltd.	5,748	0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock Japan – (Continu	s – (Continued)		
437 – (Continu	•	6,520	0.00
160	•	2,605	0.00
300	•	14,043	0.00
72	Tokuyama Corp.	1,507	0.00
100	Tokyo Century Corp.	5,860	0.00
286	· ·	5,657	0.00
300	• •	4,765	0.00
98	• • • • • • • • • • • • • • • • • • • •	1,709	0.00
	Toray Industries, Inc.	7,789	0.00
100		5,494	0.00
100	•	4,071	0.00
100 299	·	2,030 3,716	0.00
100	•	2,549	0.00
249	· ·	11,339	0.00
100	· ·	5,072	0.00
	TS Tech Co., Ltd.	5,707	0.00
194	Tsumura & Co.	6,267	0.00
100	Tsuruha Holdings, Inc.	12,150	0.00
234	TV Asahi Holdings Corp.	4,027	0.00
290		6,148	0.00
	Ulvac, Inc.	8,442	0.00
	USS Co., Ltd.	1,758	0.00
100	9 1	2,266	0.00
2,688	· · · · · · · · · · · · · · · · · · ·	13,096	0.00
848		5,058	0.00
100 400	•	6,016 11,727	0.00 0.00
214	·	5,840	0.00
57	· ·	1,883	0.00
560	***	8,441	0.00
	Yaoko Co., Ltd.	5,857	0.00
	Yaskawa Electric Corp.	9,464	0.00
86	Yokogawa Electric Corp.	1,391	0.00
840	Yokohama Rubber Co., Ltd.	17,102	0.01
100	Zenkoku Hosho Co., Ltd.	4,133	0.00
100		2,493	0.00
200	ZOZO, Inc.	6,796	0.00
		2,159,021	0.24
Jersey	Centamin Plc.	20,288	0.00
	JTC Plc. 144A <sup>(d)</sup>	1,104	0.00
	Sanne Group Plc.	4,775	0.00
		26,167	0.00
Jordan		20,10.	0.00
	Hikma Pharmaceuticals Plc.	2,180	0.00
Luxembourg 2.557	ArcelorMittal S.A.	82,611	0.01
	Eurofins Scientific S.E.	2,034	0.00
	Tenaris S.A.	80,589	0.01
		165,234	0.02
Mexico	Fresnillo Plc.	1,822	0.00
Netherlands		.,	
66	Aalberts NV	3,753	0.00
	Adyen NV 144A <sup>(d)</sup>	53,176	0.01
	Aegon NV	45,685	0.01
	Akzo Nobel NV	16,325	0.00
	Argenx S.E.	2,511	0.00
	ASM International NV	7,186	0.00
	ASML Holding NV	26,995 51,154	0.00
	ASR Nederland NV	51,154 88 162	0.01
	BE Semiconductor Industries NV Corbion NV	88,162 6,168	0.01 0.00
	Euronext NV 144A <sup>(d)</sup>	29,190	0.00
	IMCD NV	5,863	0.00
00		0,000	0.00

Holdings	Security Description	Market Value USD	% o Shareholders Equit
Common Stoc	ks – (Continued)		
Netherlands – (C	,	20.275	0.0
	B ING Groep NV B JDE Peet's NV	30,375 14,810	0.0
	5 Just Eat Takeaway.com NV 144A <sup>(d)</sup>	1,352	0.0
	2 Koninklijke Ahold Delhaize NV	76,542	0.0
35	5 Koninklijke DSM NV	6,442	0.0
	3 Koninklijke KPN NV	15,922	0.0
	6 Koninklijke Philips NV	36,464	0.0
	2 NN Group NV 4 Prosus NV	51,962 3,519	0.0
	3 QIAGEN NV	3,120	0.0
	Randstad NV	74,988	0.0
	7 Royal Dutch Shell Plc. "A"	101,944	0.0
	3 Signify NV 144A <sup>(d)</sup>	63,204	0.0
4,421	Stellantis NV	86,593	0.0
_		903,405	0.1
Peru 397	Hochschild Mining Plc.	1,105	0.0
Portugal			
	DEDP - Energias de Portugal S.A. Jeronimo Martins SGPS S.A.	5,296 39,831	0.0
		45,127	0.0
Russia			
	B Petropavlovsk Plc.	5,869	0.00
Singapore 142	2 XP Power Ltd.	10,067	0.0
South Africa			
	Investec Plc.	49,153	0.00
11,199	Mediclinic International Plc.	51,693	0.0
		100,846	0.0
Spain 53	3 Acciona S.A.	9,152	0.0
	ACS Actividades de Construccion y Servicios S.A.	43,445	0.0
3,958	3 CaixaBank S.A.	13,707	0.0
	EDP Renovaveis S.A.	7,459	0.0
	Enagas S.A.	26,069	0.0
	5 Endesa S.A.	8,496	0.0
	B Iberdrola S.A. B Industria de Diseno Textil S.A.	9,886 25,469	0.0
	2 Inmobiliaria Colonial Socimi S.A.	10,229	0.0
	7 Repsol S.A.	12,121	0.0
	2 Siemens Gamesa Renewable Energy S.A.	7,000	0.0
	Telefonica S.A.	30,171	0.0
282	2 Viscofan S.A.	19,879	0.0
		223,083	0.02
Switzerland 10,936	6 Ferrexpo Plc.	69,400	0.0
10,662	2 Glencore Plc.	48,457	0.0
	6 IWG Pic.	8,803	0.0
	TE Connectivity Ltd.	109,087	0.0
13	B Wizz Air Holdings Plc. 144A <sup>(d)</sup>	888	0.00
		236,635	0.0
United Kingdom 914	4 3i Group Plc.	16,069	0.00
	3 Admiral Group Plc.	15,933	0.0
1,887	7 Aggreko Plc.	23,001	0.0
	Airtel Africa Plc. 144A <sup>(d)</sup>	1,883	0.0
	I AJ Bell Plc.	10,957	0.0
	Anglo American Plc.	5,899	0.0
	5 AO World Plc.	8,342	0.0
1,599	Ashmore Group Plc.     Ashtead Group Plc.	8,963 36,003	0.0
40.			U.U
	2 Associated British Foods Plc.	16,474	0.0

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United Kingdom -			
	Auto Trader Group Plc. 144A <sup>(d)</sup>	15,479	0.00
	Aviva Pic.	52,888	0.01
	Avon Rubber Plc.	1,405 16,400	0.00
	B&M European Value Retail S.A. Barclays Plc.	16,400 46,054	0.00
	Barratt Developments Plc.	19,793	0.00
	Biffa Plc. 144A <sup>(d)</sup>	8,456	0.00
203	Big Yellow Group Plc.	3,755	0.00
	Bodycote Plc.	3,499	0.00
	Brewin Dolphin Holdings Plc.	9,036	0.00
	British American Tobacco Plc.	65,608	0.01
	BT Group Plc. Bunzl Plc.	24,641 9,449	0.01 0.00
	Burberry Group Plc.	15,841	0.00
	Cairn Energy Plc.	24,231	0.00
	Capita Plc.	4,463	0.00
30,354	Centrica Plc.	23,490	0.00
	Civitas Social Housing Plc.	805	0.00
	Clarkson Plc.	7,075	0.00
	Close Brothers Group Plc. CLS Holdings Plc.	6,969	0.00
	CLS Holdings Pic.  CMC Markets Pic. 144A <sup>(d)</sup>	707 13,358	0.00
	CNH Industrial NV	28,734	0.01
,	Coats Group Plc.	9,739	0.00
	Compass Group Plc.	23,139	0.00
	Computacenter Plc.	4,714	0.00
	ContourGlobal Plc. 144A <sup>(d)</sup>	5,385	0.00
	ConvaTec Group Plc. 144A <sup>(d)</sup>	21,769	0.00
	Cranswick Plc.	18,092	0.00
	Crest Nicholson Holdings Plc. Croda International Plc.	16,559 2,670	0.00
	Dechra Pharmaceuticals Plc.	1,808	0.00
	Diageo Plc.	76,653	0.01
	Diploma Plc.	5,877	0.00
4,332	Direct Line Insurance Group Plc.	18,272	0.00
	Dixons Carphone Plc.	9,284	0.00
	Domino's Pizza Group Plc.	8,910	0.00
	Drax Group Plc. DS Smith Plc.	17,944 16,293	0.00
•	Dunelm Group Plc.	9,911	0.00
	Electrocomponents Plc.	13,255	0.00
	Elementis Plc.	29,079	0.01
69	Energean Plc.	754	0.00
	Evraz Plc.	52,796	0.01
	FDM Group Holdings Plc.	6,357	0.00
	Ferguson Plc.	45,183	0.01
	Firstgroup Plc. Frasers Group Plc.	10,475 6,570	0.00
	Future Plc.	26,920	0.00
	Games Workshop Group Plc.	13,543	0.00
	Gamesys Group Plc.	15,375	0.00
90	Genuit Group Plc.	823	0.00
	Genus Plc.	1,930	0.00
	GlaxoSmithKline Plc.	114,128	0.02
	Grainger Plc.	6,179	0.00
	Greggs Plc. Halma Plc.	3,959	0.00
	Hargreaves Lansdown Plc.	2,250 17,910	0.00
	Hays Plc.	15,197	0.00
	Helios Towers Plc.	211	0.00
	Hill & Smith Holdings Plc.	10,615	0.00
	Hilton Food Group Plc.	84	0.00
	Howden Joinery Group Plc.	14,287	0.00
	IG Group Holdings Plc.	16,309	0.00
	IMI Plc.	12,375	0.00
	Imperial Brands Plc. Inchcape Plc.	77,402 7,863	0.01 0.00
	Inchcape Mc. Indivior Plc.	2,071	0.00
d31		2,071	0.00
	IntegraFin Holdings Plc.	12,115	0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stocks	s – (Continued)		
United Kingdom -			
	Intertek Group Plc.	11,136	0.00
	Investec Asset Management Ltd.  IP Group Plc.	8,597 2,143	0.00 0.00
	J Sainsbury Plc.	34,769	0.01
1,204	JD Sports Fashion Plc.	16,101	0.00
	John Laing Group Plc. 144A <sup>(d)</sup>	416	0.00
	John Wood Group Plc. Johnson Matthey Plc.	50,997 45,943	0.01 0.01
	Jupiter Fund Management Plc.	7,120	0.00
	Just Group Plc.	38,215	0.01
	Kainos Group Plc.	4,782	0.00
	Kingfisher Plc.	24,318	0.01
	Land Securities Group Plc. Legal & General Group Plc.	4,992 44,201	0.00 0.01
	Linde Plc. (traded in Germany)	15,346	0.00
	Linde Plc. (traded in United States)	1,616,326	0.18
	Liontrust Asset Management Plc.	3,013	0.00
	Lloyds Banking Group Plc.	36,425	0.01
	LondonMetric Property Plc. LXI REIT Plc.	655 7,719	0.00 0.00
	M&G Plc.	47,192	0.00
	Man Group Plc.	11,550	0.00
	Marks & Spencer Group Plc.	10,215	0.00
	Marshalls Plc.	13,569	0.00
	Meggitt Plc. Melrose Industries Plc.	2,918 9,431	0.00 0.00
	Micro Focus International Plc.	4,375	0.00
648	Mitchells & Butlers Plc.	2,799	0.00
	Mondi Plc.	9,605	0.00
	Moneysupermarket.com Group Plc.	3,447	0.00
	Morgan Advanced Materials Plc. Morgan Sindall Group Plc.	4,717 14,007	0.00 0.00
	Natwest Group Plc.	7,387	0.00
77	Next Plc.	8,884	0.00
	Ocado Group Plc.	10,772	0.00
	OSB Group Plc. Oxford Instruments Plc.	14,969 2,135	0.00 0.00
	Pagegroup Plc.	16,087	0.00
	Paragon Banking Group Plc.	16,820	0.00
	Pearson Plc.	11,151	0.00
	Pentair Plc.	130,560	0.02
	Petrofac Ltd. Pets at Home Group Plc.	38,072 9,937	0.01 0.00
	Phoenix Group Holdings Plc.	20,837	0.00
	Premier Foods Plc.	29,085	0.01
	Provident Financial Plc.	11,628	0.00
	Prudential Plc.	3,614	0.00
	PZ Cussons Plc. QinetiQ Group Plc.	8,539 2,422	0.00 0.00
	Rank Group Plc.	823	0.00
66	Rathbone Brothers Plc.	1,679	0.00
	Reckitt Benckiser Group Plc.	87,593	0.01
	Renishaw Plc. Rentokil Initial Plc.	1,801 1,119	0.00
	Rightmove Plc.	22,810	0.00
	Rio Tinto Plc.	80,764	0.01
2,995	Rotork Plc.	14,332	0.00
	Royal Mail Plc.	34,639	0.01
	RSA Insurance Group Plc. Sabre Insurance Group Plc. 144A <sup>(d)</sup>	9,117 5,890	0.00 0.00
	Safestore Holdings Plc.	3,960	0.00
	Sage Group Plc.	9,904	0.00
1,018	Savills Plc.	17,085	0.00
	Schroders Plc.	10,920	0.00
	Segro Plc. Serco Group Plc.	1,581 7,731	0.00 0.00
	Severn Trent Plc.	7,731 13,648	0.00
	Softcat Plc.	1,660	0.00
	Spectris Plc.	6,907	0.00
13	Spirax-Sarco Engineering Plc.	2,335	0.00

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United Kingdom -	- (Continued)		
	Spirent Communications Plc.	6,321	0.00
	SSE Plc.	51,352	0.01
	St James's Place Plc. Standard Chartered Plc.	19,982 27,092	0.00 0.01
	Standard Charles of Ic. Standard Life Aberdeen Plc.	987	0.00
	Synthomer Plc.	1,855	0.00
884	Tate & Lyle Plc.	9,594	0.00
589	·	5,054	0.00
461		7,726	0.00
	Tesco Plc. TI Fluid Systems Plc. 144A <sup>(d)</sup>	1,701	0.00 0.00
	Travis Perkins Plc. 144A(-7)	11,306 11,113	0.00
	Tritax Big Box REIT Plc.	12,916	0.00
	Ultra Electronics Holdings Plc.	9,206	0.00
	Unilever Plc.	86,891	0.01
876	Vectura Group Plc.	1,975	0.00
1,421	Vesuvius Plc.	11,323	0.00
	Victrex Plc.	22,040	0.00
	Vistry Group Plc.	6,257	0.00
	Vivo Energy Plc. 144A <sup>(d)</sup>	6,702	0.00
	Vodafone Group Plc. Watches of Switzerland Group Plc. 144A <sup>(d)</sup>	62,815 6,809	0.01 0.00
	Weir Group Plc.	13,858	0.00
	WH Smith Plc.	6,167	0.00
	Wickes Group Plc.	1,735	0.00
		4,551,686	0.51
United States			
	3M Co.	1,351,637	0.15
	A O Smith Corp.	102,128	0.01
	Abbott Laboratories AbbVie, Inc.	1,717,905 114,898	0.19 0.01
	ABIOMED, Inc.	166,764	0.01
	Activision Blizzard, Inc.	1,266,292	0.14
	Adobe, Inc.	2,470,928	0.28
474	Advance Auto Parts, Inc.	89,932	0.01
	Advanced Micro Devices, Inc.	21,221	0.00
	AES Corp.	924,746	0.10
	Affac, Inc.	227,684	0.03
	Agilent Technologies, Inc. Air Products and Chemicals, Inc.	25,692 44,350	0.00 0.01
	Akamai Technologies, Inc.	57,219	0.01
	Albemarle Corp.	27,234	0.00
	Align Technology, Inc.	20,655	0.00
	Allstate Corp.	306,416	0.03
1,889	Alphabet, Inc. "A"	4,452,090	0.50
	Alphabet, Inc. "C"	3,747,564	0.42
	Altria Group, Inc.	59,359	0.01
	Amazon.com, Inc.	1,031,382	0.12
	American Tower Corp	1,293,050	0.15 0.17
	American Tower Corp.  American Water Works Co., Inc.	1,516,411 22,633	0.17
	Ameriprise Financial, Inc.	126,802	0.00
	AmerisourceBergen Corp.	65,402	0.01
	AMETEK, Inc.	13,510	0.00
	Amgen, Inc.	90,893	0.01
	Amphenol Corp. "A"	68,134	0.01
	Analog Devices, Inc.	1,449,632	0.16
	Anthem, Inc.	2,153,176	0.24
	Annia Ina	1,404,177	0.16
	Apple, Inc. Applied Materials, Inc.	5,738,540 120,449	0.64 0.01
	Archer-Daniels-Midland Co.	1,125,488	0.01
	Arista Networks, Inc.	86,203	0.13
	Arthur J Gallagher & Co.	87,380	0.01
	Assurant, Inc.	62,365	0.01
	AT&T, Inc.	240,649	0.03
	Atmos Energy Corp.	44,527	0.01
	Autodesk, Inc.	17,437	0.00
	AutoZone, Inc.	74,550	0.01

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	· ·		
United States – (C		70.440	0.04
	Avery Dennison Corp.	72,113	0.01
	Baker Hughes Co. Bank of America Corp.	31,622 3,070,604	0.00
	Bank of New York Mellon Corp.	1,117,168	0.34 0.13
	Becton Dickinson and Co.	1,271,374	0.13
•	Berkshire Hathaway, Inc. "B"	3,437,968	0.39
	Best Buy Co., Inc.	116,124	0.01
	Biogen, Inc.	949,287	0.11
	Bio-Rad Laboratories, Inc. "A"	19,878	0.00
	BlackRock, Inc.	107,876	0.01
784	Booking Holdings, Inc.	1,851,455	0.21
1,211	BorgWarner, Inc.	62,112	0.01
26,374	Boston Scientific Corp.	1,122,214	0.13
5,698	Bristol-Myers Squibb Co.	374,473	0.04
1,034	Broadcom, Inc.	488,389	0.05
	Broadridge Financial Solutions, Inc.	23,763	0.00
	Brunswick Corp.	964,847	0.11
	Bunge Ltd.	1,430,707	0.16
	Cabot Oil & Gas Corp.	661,100	0.07
	Cadence Design Systems, Inc.	171,563	0.02
	Campbell Soup Co.	43,122	0.00
	Capital One Financial Corp. Cardinal Health, Inc.	1,253,280 95,039	0.14 0.01
	CarMax, Inc.	34,211	0.00
	Carrier Global Corp.	60,490	0.01
	Catalent, Inc.	23,063	0.00
	Caterpillar, Inc.	1,438,283	0.16
	Cboe Global Markets, Inc.	25,599	0.00
	CBRE Group, Inc. "A"	42,837	0.00
550	CDW Corp.	90,981	0.01
537	Celanese Corp.	88,847	0.01
18,250	Centene Corp.	1,343,200	0.15
2,874	CenterPoint Energy, Inc.	72,712	0.01
	Cerner Corp.	50,784	0.01
	CF Industries Holdings, Inc.	34,401	0.00
	CH Robinson Worldwide, Inc.	75,870	0.01
	Charles Schwab Corp.	1,822,470	0.20
	Charter Communications, Inc. "A"	90,289	0.01
	Chevron Corp.	2,122,402	0.24
	Chipotle Mexican Grill, Inc. Church & Dwight Co., Inc.	153,662 17,832	0.02 0.00
	Ciena Corp.	1,399,152	0.16
	Cigna Corp.	1,485,540	0.17
	Cincinnati Financial Corp.	13,997	0.00
	Cisco Systems, Inc.	2,467,097	0.28
	Citigroup, Inc.	184,732	0.02
	Citizens Financial Group, Inc.	59,630	0.01
471	Citrix Systems, Inc.	54,146	0.01
229	Clorox Co.	40,471	0.00
5,462	CME Group, Inc.	1,194,867	0.13
1,118	CMS Energy Corp.	70,143	0.01
	Cognizant Technology Solutions Corp. "A"	552,300	0.06
	Comcast Corp. "A"	2,413,555	0.27
	Conagra Brands, Inc.	70,675	0.01
	ConocoPhillips	105,181	0.01
	Consolidated Edison, Inc.	53,296	0.01
	Constellation Brands, Inc. "A"	33,801	0.00
	Copart, Inc.	62,699	0.01
	Corning, Inc.	48,909	0.01
	Corteva, Inc.	998,224	0.11
	Costco Wholesale Corp.	313,208 1,371,601	0.04
	Crown Castle International Corp. CSX Corp.		0.15
	Cummins, Inc.	1,120,543	0.13 0.01
	CVS Health Corp.	78,213 1,504,142	0.01
	Danaher Corp.	1,782,222	0.17
•	Darden Restaurants, Inc.	21,198	0.00
140	DaVita, Inc.	95,456	0.00
795			
	Deere & Co.	211,605	0.02

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (			
	DENTSPLY SIRONA, Inc.	144,882	0.02
	Devon Energy Corp. Dexcom, Inc.	22,656 15,884	0.00
	Discover Financial Services	8,912	0.00
	Discovery, Inc. "A"	242,912	0.03
	Discovery, Inc. "C"	269,218	0.03
9,285	Diversified Energy Co., Plc.	13,766	0.00
	Dollar General Corp.	88,491	0.01
	Dollar Tree, Inc.	64,740	0.01
	Domino's Pizza, Inc.	192,518	0.02
748 1.074	Dover Corp. Dow, Inc.	112,574 73,483	0.01 0.01
	DR Horton, Inc.	50,980	0.01
	DTE Energy Co.	133,160	0.01
	Duke Energy Corp.	50,611	0.01
	DuPont de Nemours, Inc.	48,808	0.01
	DXC Technology Co.	193,392	0.02
	Eastman Chemical Co.	108,471	0.01
	Eaton Corp., Plc.	53,307	0.01
	eBay, Inc. Ecolab, Inc.	1,462,155 72,482	0.16 0.01
	Edison International	61,960	0.01
•	Edwards Lifesciences Corp.	231,598	0.03
1,896	Electronic Arts, Inc.	270,995	0.03
	Eli Lilly & Co.	1,749,722	0.20
	Emerson Electric Co.	107,173	0.01
	Enphase Energy, Inc.	73,528	0.01
	Entergy Corp. EOG Resources, Inc.	100,839 70,458	0.01 0.01
	Equinix, Inc.	129,663	0.01
	Estee Lauder Cos., Inc. "A"	6,437	0.00
	Etsy, Inc.	20,756	0.00
858	Evergy, Inc.	53,187	0.01
	Exelon Corp.	131,119	0.01
	Expeditors International of Washington, Inc.	41,101	0.00
	Exxon Mobil Corp.	145,341	0.02 0.04
	F5 Networks, Inc. Facebook, Inc. "A"	397,562 5,222,862	0.59
	Fair Isaac Corp.	1,156,853	0.13
	Fastenal Co.	118,120	0.01
4,677	FedEx Corp.	1,472,366	0.17
1,004	Fidelity National Information Services, Inc.	149,576	0.02
	Fifth Third Bancorp	33,122	0.00
	First American Financial Corp.	1,260,412	0.14
	First Republic Bank FirstEnergy Corp.	61,644 60,580	0.01 0.01
	Fisery, Inc.	1,578,010	0.18
•	FleetCor Technologies, Inc.	102,092	0.01
	Flowserve Corp.	30,054	0.00
	Ford Motor Co.	121,035	0.01
	Fortinet, Inc.	24,258	0.00
	Fortune Brands Home & Security, Inc.	47,144	0.01
	Fox Corp. "A"	134,311	0.02
	Fox Corp. "B" Franklin Resources, Inc.	131,769 24,392	0.01 0.00
	Freeport-McMoRan, Inc.	39,431	0.00
	Gap, Inc.	91,084	0.01
	Gartner, Inc.	480,604	0.05
	General Dynamics Corp.	955,247	0.11
	General Electric Co.	1,760,340	0.20
	General Mills, Inc.	119,748	0.01
	General Motors Co.	59,725	0.01
	Genuine Parts Co.	937,115	0.11
	Gilead Sciences, Inc. Global Payments, Inc.	80,324 113,320	0.01 0.01
	Halliburton Co.	150,842	0.01
	Hanesbrands, Inc.	64,130	0.02
	Hartford Financial Services Group, Inc.	120,571	0.01
	Hasbro, Inc.	782,251	0.09
0,131			

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	,		
United States – (C		040.700	0.00
	Henry Schein, Inc.	210,783	0.02
	Hershey Co.	206,968	0.02 0.01
	Hewlett Packard Enterprise Co. Hilton Worldwide Holdings, Inc.	101,474 23,175	0.00
	HollyFrontier Corp.	28,281	0.00
	Hologic, Inc.	1,213,905	0.14
	Home Depot, Inc.	3,059,304	0.34
	Host Hotels & Resorts, Inc.	63,580	0.01
	HP, Inc.	141,298	0.02
	Humana, Inc.	1,053,106	0.12
530	Huntington Ingalls Industries, Inc.	114,591	0.01
114	IDEX Corp.	25,383	0.00
53	IDEXX Laboratories, Inc.	29,580	0.00
	Illinois Tool Works, Inc.	120,052	0.01
	Illumina, Inc.	138,729	0.02
	Ingersoll Rand, Inc.	31,521	0.00
	Insulet Corp.	880,203	0.10
	Intel Corp.	766,208	0.09
	Intercontinental Exchange, Inc.	14,562	0.00
	International Business Machines Corp. International Paper Co.	216,041 64,741	0.02 0.01
	International Paper Co.  Interpublic Group of Cos., Inc.	130,111	0.01
	Intuit, Inc.	349,955	0.04
	Intuitive Surgical, Inc.	14,317	0.00
	Invesco Ltd.	87,245	0.01
	IPG Photonics Corp.	8,580	0.00
	IQVIA Holdings, Inc.	35,304	0.00
1,412	Iron Mountain, Inc.	61,478	0.01
1,085	J M Smucker Co.	144,620	0.02
400	Jack Henry & Associates, Inc.	61,660	0.01
580	Jacobs Engineering Group, Inc.	82,406	0.01
307	JB Hunt Transport Services, Inc.	52,663	0.01
	Johnson & Johnson	2,966,614	0.33
	Johnson Controls International Plc.	98,679	0.01
	JPMorgan Chase & Co.	3,666,658	0.41
	Juniper Networks, Inc.	115,615	0.01
460	Kansas City Southern Kellogg Co.	41,675 30,125	0.00
	KeyCorp	871,857	0.10
	Keysight Technologies, Inc.	68,342	0.01
	Kinder Morgan, Inc.	845,309	0.09
	KKR & Co., Inc.	846,989	0.10
	Kraft Heinz Co.	104,006	0.01
	Kroger Co.	232,937	0.03
1,226	L Brands, Inc.	85,661	0.01
4,323	Laboratory Corp. of America Holdings	1,186,577	0.13
2,172	Lam Research Corp.	1,411,474	0.16
	Las Vegas Sands Corp.	98,983	0.01
	Leggett & Platt, Inc.	71,594	0.01
	Leidos Holdings, Inc.	123,608	0.01
	Lennar Corp. "A"	83,861	0.01
	Lincoln National Corp.	81,584	0.01
	Live Nation Entertainment, Inc.	123,451	0.01
	LKQ Corp.	93,257	0.01
	Lowe's Cos., Inc. Lumen Technologies, Inc.	1,637,156 163,575	0.18 0.02
	LyondellBasell Industries NV "A"	74,892	0.02
	M&T Bank Corp.	39,369	0.00
	Marathon Oil Corp.	48,319	0.01
	Marathon Petroleum Corp.	42,889	0.00
	MarketAxess Holdings, Inc.	111,037	0.01
	Marriott International, Inc. "A"	36,182	0.00
	Marsh & McLennan Cos., Inc.	205,173	0.02
	Masco Corp.	94,928	0.01
	Mastercard, Inc. "A"	2,735,360	0.31
817	McDonald's Corp.	191,088	0.02
1,034	McKesson Corp.	198,931	0.02
	Merck & Co., Inc.	1,827,204	0.20
20.207	MetLife, Inc.	1,327,265	0.15
	Mettler-Toledo International, Inc.	1,514,306	0.17

Holdings	Security Description	Market Value USD	% of Shareholders' Equity
Common Stock	s – (Continued)		
United States – (C			
	MGM Resorts International	11,661	0.00
	Microchip Technology, Inc. Micron Technology, Inc.	63,408 2,147,253	0.01 0.24
	Microsoft Corp.	6,289,439	0.71
	Mohawk Industries, Inc.	187,084	0.02
2,157	Molson Coors Beverage Co. "B"	125,796	0.01
98	Monster Beverage Corp.	9,238	0.00
	Moody's Corp.	203,222	0.02
	Morgan Stanley	1,971,432	0.22
	Mosaic Co. Motorola Solutions, Inc.	84,857 196,482	0.01 0.02
	MSCI, Inc.	12,639	0.02
	Nasdag, Inc.	44,712	0.01
	NetApp, Inc.	300,350	0.03
5,410	Netflix, Inc.	2,720,202	0.31
	Newell Brands, Inc.	118,404	0.01
	Newmont Corp.	58,931	0.01
	News Corp. "A"	265,366	0.03
	News Corp. "B" Nielsen Holdings Plc.	245,365 76,678	0.03 0.01
	NIKE, Inc. "B"	2,113,083	0.24
	NiSource, Inc.	23,281	0.00
	Norfolk Southern Corp.	1,120,510	0.13
8,087	NOV, Inc.	130,362	0.01
	NRG Energy, Inc.	52,630	0.01
	Nucor Corp.	143,043	0.02
	NVIDIA Corp.	53,282	0.01
	NVR, Inc. Old Dominion Freight Line, Inc.	48,872 142,016	0.01 0.02
	Omnicom Group, Inc.	60,200	0.01
	Oracle Corp.	168,740	0.02
123	O'Reilly Automotive, Inc.	65,820	0.01
	Packaging Corp. of America	79,676	0.01
	Parker-Hannifin Corp.	68,717	0.01
	PayPal Holdings, Inc.	2,751,272	0.31
	PerkinElmer, Inc. Pfizer, Inc.	58,318 1,759,775	0.01 0.20
	Philip Morris International, Inc.	2,215,769	0.25
	Phillips 66	107,886	0.01
219	Pinnacle West Capital Corp.	18,523	0.00
347	Pioneer Natural Resources Co.	52,810	0.01
	PNC Financial Services Group, Inc.	949,649	0.11
	Pool Corp.	52,823	0.01
	PPG Industries, Inc. PPL Corp.	97,049 26,781	0.01 0.00
	Principal Financial Group, Inc.	105,801	0.00
	Procter & Gamble Co.	2,018,030	0.23
	Progressive Corp.	301,897	0.03
346	Public Service Enterprise Group, Inc.	21,494	0.00
	PulteGroup, Inc.	1,045,248	0.12
	PureTech Health Plc.	1,377	0.00
	PVH Corp.	197,720	0.02
	Qorvo, Inc. QUALCOMM, Inc.	139,598 29,868	0.02 0.00
2,061		196,516	0.02
	Quest Diagnostics, Inc.	121,663	0.01
1,124	Ralph Lauren Corp.	139,466	0.02
13	Regeneron Pharmaceuticals, Inc.	6,532	0.00
	Republic Services, Inc.	14,303	0.00
	ResMed, Inc.	27,790	0.00
	Robert Half International, Inc.	163,196 6,066	0.02
	Rockwell Automation, Inc. Roku, Inc.	6,066 1,701,999	0.00 0.19
	Rollins, Inc.	98,179	0.19
	Ross Stores, Inc.	48,155	0.01
	S&P Global, Inc.	1,558,104	0.17
•	salesforce.com, Inc.	2,234,330	0.25
	SBA Communications Corp.	151,743	0.02
	Sealed Air Corp.	26,724	0.00
32	ServiceNow, Inc.	15,164	0.00

Common Stocks – (Continued) United States – (Continued) 5,783 Sherwin-Williams Co. 20 Skyworks Solutions, Inc. 624 Snap-on, Inc. 1,075 Southern Co. 380 Stanley Black & Decker, Inc. 11,433 State Street Corp. 42 STERIS Plc. 6,050 Sun Communities, Inc. 309 SVB Financial Group	1,639,654 3,400 158,883 68,714 82,384 994,442 8,016 1,012,891 180,113 69,219 22,891	0.18 0.00 0.02 0.01 0.01 0.11 0.00 0.11
5,783 Sherwin-Williams Co. 20 Skyworks Solutions, Inc. 624 Snap-on, Inc. 1,075 Southern Co. 380 Stanley Black & Decker, Inc. 11,433 State Street Corp. 42 STERIS Plc. 6,050 Sun Communities, Inc.	3,400 158,883 68,714 82,384 994,442 8,016 1,012,891 180,113 69,219 22,891	0.00 0.02 0.01 0.01 0.11 0.00 0.11
20 Skyworks Solutions, Inc. 624 Snap-on, Inc. 1,075 Southern Co. 380 Stanley Black & Decker, Inc. 11,433 State Street Corp. 42 STERIS Plc. 6,050 Sun Communities, Inc.	3,400 158,883 68,714 82,384 994,442 8,016 1,012,891 180,113 69,219 22,891	0.00 0.02 0.01 0.01 0.11 0.00 0.11
624 Snap-on, Inc. 1,075 Southern Co. 380 Stanley Black & Decker, Inc. 11,433 State Street Corp. 42 STERIS Plc. 6,050 Sun Communities, Inc.	158,883 68,714 82,384 994,442 8,016 1,012,891 180,113 69,219 22,891	0.02 0.01 0.01 0.11 0.00 0.11
<ul> <li>1,075 Southern Co.</li> <li>380 Stanley Black &amp; Decker, Inc.</li> <li>11,433 State Street Corp.</li> <li>42 STERIS Plc.</li> <li>6,050 Sun Communities, Inc.</li> </ul>	68,714 82,384 994,442 8,016 1,012,891 180,113 69,219 22,891	0.01 0.01 0.11 0.00 0.11 0.02
<ul> <li>380 Stanley Black &amp; Decker, Inc.</li> <li>11,433 State Street Corp.</li> <li>42 STERIS Plc.</li> <li>6,050 Sun Communities, Inc.</li> </ul>	82,384 994,442 8,016 1,012,891 180,113 69,219 22,891	0.01 0.11 0.00 0.11 0.02
11,433 State Street Corp. 42 STERIS Plc. 6,050 Sun Communities, Inc.	994,442 8,016 1,012,891 180,113 69,219 22,891	0.11 0.00 0.11 0.02
42 STERIS Plc. 6,050 Sun Communities, Inc.	8,016 1,012,891 180,113 69,219 22,891	0.00 0.11 0.02
6,050 Sun Communities, Inc.	1,012,891 180,113 69,219 22,891	0.02
309 SVB Financial Group	69,219 22,891	
	22,891	0.01
1,460 Synchrony Financial		0.01
90 Synopsys, Inc.	152 766	0.00
1,886 Sysco Corp.	152,766	0.02
5,973 T Rowe Price Group, Inc.	1,142,934	0.13
1,910 Take-Two Interactive Software, Inc.	354,420	0.04
1,116 Tapestry, Inc.	50,097	0.01
675 Target Corp.  98 Teledyne Technologies, Inc.	153,171 41,108	0.02 0.00
349 Teradyne, Inc.	46,190	0.00
92 Tesla, Inc.	57,520	0.01
9,014 Texas Instruments, Inc.	1,711,037	0.19
3,708 Thermo Fisher Scientific, Inc.	1,740,906	0.20
1,069 TJX Cos., Inc.	72,200	0.01
14,548 T-Mobile US, Inc.	2,057,815	0.23
584 Torchmark Corp.	61,565	0.01
5,987 Tractor Supply Co.	1,087,838	0.12
624 Travelers Cos., Inc.	99,653	0.01
1,099 Trimble, Inc.	85,491	0.01
880 Truist Financial Corp.	54,366	0.01
7 Tyler Technologies, Inc.	2,822	0.00
10,582 Tyson Foods, Inc. "A"	841,269	0.09
97 Ulta Beauty, Inc.	33,500	0.00
415 Under Armour, Inc. "A"	9,371	0.00
483 Under Armour, Inc. "C" 7,915 Union Pacific Corp.	9,206 1,778,738	0.00 0.20
1,208 United Parcel Service, Inc. "B"	259,237	0.20
424 United Rentals, Inc.	141,599	0.02
6,769 UnitedHealth Group, Inc.	2,788,286	0.31
823 Universal Health Services, Inc. "B"	131,375	0.01
3,899 Unum Group	120,752	0.01
2,616 US Bancorp	159,000	0.02
421 Valero Energy Corp.	33,848	0.00
2,308 VeriSign, Inc.	507,575	0.06
6,600 Verizon Communications, Inc.	372,834	0.04
7,030 Vertex Pharmaceuticals, Inc.	1,466,669	0.16
1,620 VF Corp.	129,146	0.01
1,918 ViacomCBS, Inc. "B"	81,362	0.01
5,523 Viatris, Inc.	84,171	0.01
1,722 Walgreens Boots Alliance, Inc. 3,102 Walmart, Inc.	90,681 440,577	0.01 0.05
3,102 Walmart, Inc. 7,211 Waste Management, Inc.	440,5 <i>77</i> 1,014,443	0.05
7,211 Waste Management, Inc. 745 Waters Corp.	240,076	0.11
334 West Pharmaceutical Services, Inc.	116,068	0.03
1,133 Western Digital Corp.	85,236	0.01
4,145 Western Union Co.	101,428	0.01
772 Westinghouse Air Brake Technologies Corp.	63,891	0.01
1,122 Westrock Co.	65,435	0.01
336 Whirlpool Corp.	79,662	0.01
42 WW Grainger, Inc.	19,411	0.00
8,735 Wynn Resorts Ltd.	1,151,884	0.13
556 Xylem, Inc.	65,675	0.01
1,560 Yum! Brands, Inc.	187,153	0.02
3,375 Zebra Technologies Corp. "A"	1,677,544	0.19
719 Zions Bancorp NA	41,616	0.00
	203,503,358	22.82
TOTAL COMMON STOCKS (cost USD 202,316,450)	220,119,373	24.69

Rights - 0.00%   Ireland   299   C&C Group Plc.—Rights   237	% o hareholders Equit						
Transferable   Security Description   Secu	-9411					Security Description	oldings
COTAL RIGHTS (Cost USD DIII)   Cost USD DIII)   Cost USD DIII)   Cost USD DIII)   Cost USD DIII   Cost USD D							
Mutual Funds = 6.06%     Irribation	0.0	237				C&C Group Plc.—Rights	
Relation   1,881   Shares Developed Markets Property Yield LCITS ETF   735,024   Shares Fallen Angels High Yield Corp. Bond UCITS ETF   4,588,081   1,4798   Shares LVR Morgan USD Emerging Markets Bond UCITS ETF   1,848,651   1,848,6	0.0	237					
1.981   Shares Developed Markets Property Yield UCTIS ETF   2,302,456   1,456,050   1,478   1,4788   Shares J.P. Morgan USD Emerging Markets Bond UCTIS ETF   1,646,650   1,						- 6.06%	utual Funds –
15.024   Shares Fallen Angels High Yield Corp. Bond UCITS ETF   4.598,081   1.4788   Shares JR Morgan USD Emerging Markets Bond UCITS ETF   1.8279   Shares USD Corp. Bond UCITS ETF   1.8283,416   26.593,834   26		0.000.450				20	
14,798   Shares LP Morgan LDS Emerging Markets Bond UCITS ETF   1,646,650   149,279   Shares LDS DCP, Bond UCITS ETF   1,646,650   26,593,834   26,593,834   26,593,834   26,593,834   26,593,834   27,500   27,	0.2					· · · · · · · · · · · · · · · · · · ·	
149,279   Shares USD Corp. Bond UCITS ETF   26,593,834	0.5						
SpDR Refinitiv Global Convertible Bond UCITS ETF   26,593,834   153,999,437   153,99	2.1						
TOTAL MUTUAL FUNDS   (cost USD 52,813,942)   53,999,437	2.9					·	
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 364,776,960)   383,824,697	6.0	53,999,437					
Holdings   Security Description   Surrency   Interest Rate   Maturity Date	6.0	53,999,437					
Transferable securities dealt in another regulated market   Bonds – 39.29%	43.0	383,824,697					
Transferable securities dealt in another regulated market   Bonds – 39.29%	% c						
Note   States   State   States   State   States   State	hareholders Equit		Maturity Date <sup>(b)</sup>	Interest Rate <sup>(a)</sup>	Currency	Security Description	oldings
United States						ecurities dealt in another regulated market	ansferable see
1,200,000         Federal Farm Credit Banks Funding Corp.(c)         USD         0.195%         09/09/2021         1,200,600           500,000         Federal Farm Credit Banks Funding Corp.(c)         USD         0.184%         13/09/2021         500,245           3,200,000         Federal Farm Credit Banks Funding Corp.(c)         USD         0.131%         15/09/2021         3,200,992           2,300,000         Federal Farm Credit Banks Funding Corp.(c)         USD         0.260%         29/11/2021         2,302,783           1,400,000         Federal Farm Credit Banks Funding Corp.(c)         USD         0.270%         13/12/2021         1,401,946           1,200,000         Federal Farm Credit Banks Funding Corp.(c)         USD         0.299%         13/12/2021         1,201,608           600,000         Federal Farm Credit Banks Funding Corp.(c)         USD         0.095%         31/01/2022         600,195           300,000         Federal Farm Credit Banks Funding Corp.(c)         USD         0.140%         11/02/2022         300,723           500,000         Federal Farm Credit Banks Funding Corp.(c)         USD         0.140%         11/02/2022         500,490           1,300,000         Federal Farm Credit Banks Funding Corp.(c)         USD         0.161%         18/04/2022         28,545,030						<u> </u>	
500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.184%         13/09/2021         500,245           3,200,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.131%         15/09/2021         3,200,992           2,300,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.260%         29/11/2021         1,401,946           1,400,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.290%         13/12/2021         1,401,946           1,200,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.095%         31/01/2022         600,195           300,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.380%         07/02/2022         300,723           500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.140%         11/02/2022         300,723           1,300,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.175%         14/02/2022         1,301,625           28,500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.161%         18/04/2022         28,545,030           600,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.085%         25/11/2022         200,012							
3,200,000 Federal Farm Credit Banks Funding Corp. (c) 2,300,000 Federal Farm Credit Banks Funding Corp. (c) 1,400,000 Federal Farm Credit Banks Funding Corp. (c) 1,200,000 Federal Farm Credit Banks Funding Corp. (c) 1,200,000 Federal Farm Credit Banks Funding Corp. (c) 1,200,000 Federal Farm Credit Banks Funding Corp. (c) 1,200,000 Federal Farm Credit Banks Funding Corp. (c) 1,200,000 Federal Farm Credit Banks Funding Corp. (c) 1,200,000 Federal Farm Credit Banks Funding Corp. (c) 1,300,000 Federal Farm Credit Banks Funding Corp	0.1						
2,300,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.260%       29/11/2021       2,302,783         1,400,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.270%       13/12/2021       1,401,946         1,200,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.290%       13/12/2021       1,201,608         600,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.095%       31/01/2022       600,195         300,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.380%       07/02/2022       300,723         500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.140%       11/02/2022       500,490         1,300,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.161%       18/04/2022       28,545,030         600,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.161%       18/04/2022       28,545,030         600,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.140%       21/11/2022       200,012         900,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.150%       22/11/2022       200,012         900,000       Federal Farm Credit Banks Funding Corp. (c)       USD	0.0						
1,400,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.270%       13/12/2021       1,401,946         1,200,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.299%       13/12/2021       1,201,608         600,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.095%       31/01/2022       600,195         300,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.380%       07/02/2022       300,723         500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.140%       11/02/2022       500,490         1,300,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.175%       14/02/2022       1,301,625         28,500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.161%       18/04/2022       28,545,030         600,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.140%       21/11/2022       600,528         200,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.085%       25/11/2022       200,012         900,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.150%       02/12/2022       901,107         500,000       Federal Farm Credit Banks Funding Corp. (c)       USD </td <td>0.3</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	0.3						
1,200,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.290%       13/12/2021       1,201,608         600,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.095%       31/01/2022       600,195         300,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.380%       07/02/2022       300,723         500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.140%       11/02/2022       1,301,625         28,500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.161%       18/04/2022       28,545,030         600,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.140%       21/11/2022       600,528         200,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.085%       25/11/2022       200,012         900,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.150%       02/11/2022       901,107         500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.060%       17/02/2023       499,914         500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.060%       17/02/2023       500,082         6,000,000       Federal Farm Credit Banks Funding Corp. (c)       USD	0.2						
600,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.095%         31/01/2022         600,195           300,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.380%         07/02/2022         300,723           500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.140%         11/02/2022         500,490           1,300,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.175%         14/02/2022         1,301,625           28,500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.161%         18/04/2022         28,545,030           600,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.140%         21/11/2022         208,545,030           900,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.085%         25/11/2022         200,012           900,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.150%         02/12/2022         901,107           500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.060%         17/02/2023         499,914           500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.060%         17/02/2023         499,914	0.1						
300,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.380%         07/02/2022         300,723           500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.140%         11/02/2022         500,490           1,300,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.175%         14/02/2022         1,301,625           28,500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.161%         18/04/2022         28,545,030           600,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.140%         21/11/2022         600,528           200,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.085%         25/11/2022         200,012           900,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.150%         02/12/2022         901,107           500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.060%         17/02/2023         499,914           500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.105%         13/04/2023         500,082           6,000,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.1060%         17/02/2023         499,914	0.0					- · · · · · · · · · · · · · · · · · · ·	
1,300,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.175%       14/02/2022       1,301,625         28,500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.161%       18/04/2022       28,545,030         600,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.140%       21/11/2022       600,528         200,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.085%       25/11/2022       200,012         900,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.150%       02/12/2022       901,107         500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.060%       17/02/2033       499,914         500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.105%       13/04/2023       500,082         6,000,000       Federal Home Loan Bank Discount Notes       USD       0.004%       04/06/2021       6,000,005         17,500,000       Federal Home Loan Bank Discount Notes       USD       0.007%       23/06/2021       17,500,039         14,000,000       Federal Home Loan Bank Discount Notes       USD       0.012%       08/10/2021       4,999,821         700,000       Federal Home Loan Bank Discount Notes       USD       0.0	0.0		07/02/2022	0.380%	USD		
28,500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.161%       18/04/2022       28,545,030         600,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.140%       21/11/2022       600,528         200,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.085%       25/11/2022       200,012         900,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.150%       02/12/2023       499,914         500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.060%       17/02/2023       499,914         500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.105%       13/04/2023       500,082         6,000,000       Federal Home Loan Bank Discount Notes       USD       0.004%       04/06/2021       6,000,005         17,500,000       Federal Home Loan Bank Discount Notes       USD       0.007%       23/06/2021       17,500,039         14,000,000       Federal Home Loan Bank Discount Notes       USD       0.012%       08/10/2021       4,999,821         700,000       Federal Home Loan Bank Discount Notes       USD       0.012%       24/06/2021       4,999,821         700,000       Federal Home Loan Banks (c)       USD       0.109% <td< td=""><td>0.0</td><td>500,490</td><td>11/02/2022</td><td></td><td></td><td></td><td></td></td<>	0.0	500,490	11/02/2022				
600,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.140%         21/11/2022         600,528           200,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.085%         25/11/2022         200,012           900,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.150%         02/12/2022         901,107           500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.060%         17/02/2023         499,914           500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.105%         13/04/2023         500,082           6,000,000         Federal Home Loan Bank Discount Notes         USD         0.004%         04/06/2021         6,000,005           17,500,000         Federal Home Loan Bank Discount Notes         USD         0.005%         09/06/2021         17,500,039           14,000,000         Federal Home Loan Bank Discount Notes         USD         0.007%         23/06/2021         14,000,086           5,000,000         Federal Home Loan Bank Discount Notes         USD         0.012%         08/10/2021         4,999,821           700,000         Federal Home Loan Banks(c)         USD         0.225%         24/06/2021         700,063           2,800,000	0.1						
200,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.085%       25/11/2022       200,012         900,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.150%       02/12/2022       901,107         500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.060%       17/02/2023       499,914         500,000       Federal Farm Credit Banks Funding Corp. (c)       USD       0.105%       13/04/2023       500,082         6,000,000       Federal Home Loan Bank Discount Notes       USD       0.004%       04/06/2021       6,000,005         17,500,000       Federal Home Loan Bank Discount Notes       USD       0.005%       09/06/2021       17,500,039         14,000,000       Federal Home Loan Bank Discount Notes       USD       0.007%       23/06/2021       14,000,086         5,000,000       Federal Home Loan Bank Discount Notes       USD       0.012%       08/10/2021       4,999,821         700,000       Federal Home Loan Banks(c)       USD       0.225%       24/06/2021       700,063         2,800,000       Federal Home Loan Banks(c)       USD       0.109%       06/07/2021       2,800,308	3.2						
900,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.150%         02/12/2022         901,107           500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.060%         17/02/2023         499,914           500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.105%         13/04/2023         500,082           6,000,000         Federal Home Loan Bank Discount Notes         USD         0.004%         04/06/2021         6,000,005           17,500,000         Federal Home Loan Bank Discount Notes         USD         0.005%         09/06/2021         17,500,039           14,000,000         Federal Home Loan Bank Discount Notes         USD         0.007%         23/06/2021         14,000,086           5,000,000         Federal Home Loan Bank Discount Notes         USD         0.012%         08/10/2021         4,999,821           700,000         Federal Home Loan Banks (c)         USD         0.225%         24/06/2021         700,063           2,800,000         Federal Home Loan Banks (c)         USD         0.109%         06/07/2021         2,800,308	0.0					- · · · · · · · · · · · · · · · · · · ·	
500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.060%         17/02/2023         499,914           500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.105%         13/04/2023         500,082           6,000,000         Federal Home Loan Bank Discount Notes         USD         0.004%         04/06/2021         6,000,005           17,500,000         Federal Home Loan Bank Discount Notes         USD         0.005%         09/06/2021         17,500,039           14,000,000         Federal Home Loan Bank Discount Notes         USD         0.007%         23/06/2021         14,000,086           5,000,000         Federal Home Loan Bank Discount Notes         USD         0.012%         08/10/2021         4,999,821           700,000         Federal Home Loan Banks (c)         USD         0.225%         24/06/2021         700,063           2,800,000         Federal Home Loan Banks (c)         USD         0.109%         06/07/2021         2,800,308	0.0						
500,000         Federal Farm Credit Banks Funding Corp. (c)         USD         0.105%         13/04/2023         500,082           6,000,000         Federal Home Loan Bank Discount Notes         USD         0.004%         04/06/2021         6,000,005           17,500,000         Federal Home Loan Bank Discount Notes         USD         0.005%         09/06/2021         17,500,039           14,000,000         Federal Home Loan Bank Discount Notes         USD         0.007%         23/06/2021         14,000,086           5,000,000         Federal Home Loan Bank Discount Notes         USD         0.012%         08/10/2021         4,999,821           700,000         Federal Home Loan Banks(c)         USD         0.225%         24/06/2021         700,063           2,800,000         Federal Home Loan Banks(c)         USD         0.109%         06/07/2021         2,800,308	0.0						
17,500,000         Federal Home Loan Bank Discount Notes         USD         0.005%         09/06/2021         17,500,039           14,000,000         Federal Home Loan Bank Discount Notes         USD         0.007%         23/06/2021         14,000,086           5,000,00         Federal Home Loan Bank Discount Notes         USD         0.012%         08/10/2021         4,999,821           700,000         Federal Home Loan Banks <sup>(c)</sup> USD         0.225%         24/06/2021         700,063           2,800,000         Federal Home Loan Banks <sup>(c)</sup> USD         0.109%         06/07/2021         2,800,308	0.0						
14,000,000       Federal Home Loan Bank Discount Notes       USD       0.007%       23/06/2021       14,000,086         5,000,000       Federal Home Loan Bank Discount Notes       USD       0.012%       08/10/2021       4,999,821         700,000       Federal Home Loan Banks <sup>(c)</sup> USD       0.225%       24/06/2021       700,063         2,800,000       Federal Home Loan Banks <sup>(c)</sup> USD       0.109%       06/07/2021       2,800,308	0.6	6,000,005	04/06/2021	0.004%	USD	Federal Home Loan Bank Discount Notes	6,000,000
5,000,000       Federal Home Loan Bank Discount Notes       USD       0.012%       08/10/2021       4,999,821         700,000       Federal Home Loan Banks <sup>(c)</sup> USD       0.225%       24/06/2021       700,063         2,800,000       Federal Home Loan Banks <sup>(c)</sup> USD       0.109%       06/07/2021       2,800,308	1.9						
700,000         Federal Home Loan Banks <sup>(c)</sup> USD         0.225%         24/06/2021         700,063           2,800,000         Federal Home Loan Banks <sup>(c)</sup> USD         0.109%         06/07/2021         2,800,308	1.5						
2,800,000 Federal Home Loan Banks <sup>(c)</sup> USD 0.109% 06/07/2021 2,800,308	0.5						
	0.0						
	0.4						, ,
1,100,000 Federal Home Loan Banks <sup>(c)</sup> USD 0.130% 28/02/2022 1,101,100	0.1		28/02/2022	0.130%	USD	Federal Home Loan Banks <sup>(c)</sup>	1,100,000
14,300,000 Federal Home Loan Mortgage Corp. (FHLMC) <sup>(c)</sup> USD 0.105% 19/08/2022 14,317,732	1.6	14,317,732	19/08/2022	0.105%	USD		14,300,000
33,700,000 Federal National Mortgage Association (FNMA) <sup>(c)</sup> USD 0.310% 07/01/2022 33,758,301	3.7					. , , , , , , , , , , , , , , , , , , ,	
2,900,000 Federal National Mortgage Association (FNMA) <sup>(c)</sup> USD 0.130% 29/07/2022 2,903,199	0.3					. ,	
5,800,000 United States Cash Management Bill USD 0.006% 17/08/2021 5,799,938	0.6					•	
24,000,000       United States Cash Management Bill       USD       0.013%       21/09/2021       23,999,627         1,300,000       United States Cash Management Bill       USD       0.019%       28/09/2021       1,299,957	2.6 0.1					-	
4,000,000 United States Cash Management Bill USD 0.00% 06/07/2021 4,000,010	0.1						
1,831,000 United States Treasury Bill USD 0.001% 13/07/2021 1,831,000	0.2						
9,200,000 United States Treasury Bill USD 0.004% 20/07/2021 9,200,000	1.0					•	
1,900,000 United States Treasury Bill USD 0.007% 27/07/2021 1,899,978	0.2					· · · · · · · · · · · · · · · · · · ·	
4,200,000 United States Treasury Bill USD 0.004% 10/08/2021 4,199,918	0.4					· · · · · · · · · · · · · · · · · · ·	
6,300,000 United States Treasury Bill USD 0.011% 12/08/2021 6,299,890	0.7					· · · · · · · · · · · · · · · · · · ·	
53,600,000 United States Treasury Bill USD 0.011% 26/08/2021 53,599,039	6.0						
27,400,000 United States Treasury Bill USD 0.009% 02/09/2021 27,399,476	3.0					· · · · · · · · · · · · · · · · · · ·	
4,700,000 United States Treasury Bill USD 0.008% 23/09/2021 4,699,851	0.5 1.9			0.008% 0.013%	USD	· · · · · · · · · · · · · · · · · · ·	
17 DURLING TORRES 2010 (1920) A 17 E00 364		17,599,261 30,198,792	30/09/2021 07/10/2021	0.015%	USD	United States Treasury Bill	

						% of
Holdings	Security Description	Currency	Interest Rate <sup>(a)</sup>	Maturity Date <sup>(b)</sup>	Market Value USD	Shareholders' Equity
Bonds - (Co	ntinued)					
	- (Continued)					
	O00 United States Treasury Bill	USD	0.028%	26/11/2021	9,998,640	1.12
2,500,0	O00 United States Treasury Bill	USD	0.022%	30/12/2021	2,499,669	0.28
					350,367,900	39.29
(cost USD 35					350,367,900	39.29
TOTAL TRAN (cost USD 35	ISFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET 0,209,981)				350,367,900	39.29
MARKET VAL	LUE OF INVESTMENTS EXCLUDING DERIVATIVES 4,986,941)				734,192,597	82.34
Futures Con	ntracts - 0.42%					
				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Gain USD	Shareholders' Equity
	CAD					
15	S&P TSX 60 Index Futures 17/06/2021		Long	2,949,835	133,999	0.01
	EUR					
12			Long	2,083,621	22,445	0.00
36	CAC 40 Index Futures 18/06/2021  DAX Index Futures 18/06/2021		Long	2,837,973	99,179	0.01
11 16			Long	5,196,384 2,452,672	242,080 105,329	0.03 0.01
10			Long Long	179,531	412	0.00
(44)			Short	(8,597,751)	15,921	0.00
, ,	Euro STOXX 50 Index Futures 18/06/2021		Long	32,937,435	2,139,510	0.24
	German Federal Republic Bonds 10YR Futures 08/06/2021		Short	(27,118,625)	50,579	0.01
(175)	•		Short	(23,885,332)	6,609	0.00
(16)	German Federal Republic Bonds 30YR Futures 08/06/2021		Short	(3,916,401)	70,531	0.01
18	·		Long	2,016,642	36,089	0.00
				(15,813,851)	2,788,684	0.31
150	GBP FTSE 100 Index Futures 18/06/2021		Long	15,236,157	578,336	0.07
	UK Long Gilt Bond Futures 28/09/2021		Long Short	(9,193,541)	9,762	0.07
(- ')	<del></del>			6,042,616	588,098	0.07
	JPY			0,012,010		
59			Long	10,450,739	234,412	0.03
20	KRW KOSPI 200 Index Futures 10/06/2021		Lann	1,911,369	FF 000	0.01
20			Long	1,911,309	55,069	0.01
51	SEK OMX Stockholm 30 Index Futures 18/06/2021		Long	1,385,037	7,188	0.00
	USD					
19			Long	4,737,175	1,737	0.00
58	•		Long	14,415,175	1,868	0.00
(8)	CBOE Volatility Index Futures 16/06/2021		Short	(153,074)	41,976	0.01
(9)	CBOE Volatility Index Futures 21/07/2021		Short	(187,658)	39,292	0.01
(9)	CBOE Volatility Index Futures 18/08/2021		Short	(196,426)	32,674	0.00
5 (42)	·		Long Short	1,363,350 (6,559,875)	35,933 34,998	0.00 0.00
	US Treasury Notes 10YR Futures 21/09/2021		Short	(12,260,016)	22,361	0.00
17	US Treasury Notes 2YR Futures 30/09/2021		Long	3,752,352	398	0.00
9	US Treasury Notes 5YR Futures 30/09/2021		Long	1,114,242	195	0.00
				6,025,245	211,432	0.02
UNREALISED	GAIN ON FUTURES CONTRACTS				4,018,882	0.45
Manufact				Commitment	Unrealised	% of
Number of Contracts	Security Description			Market Value USD	Loss USD	Shareholders' Equity
	AUD		01 1	(0.0=======	(61.515)	
(31)	Australian Treasury Bonds 10YR Futures 15/06/2021		Short	(3,350,076)	(21,810)	(0.00)

Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% o Shareholders Equit
	CAD						
59 (35)	Canadian Bank Acceptance Bi Canadian Government Bond 1		1	Long Short	12,145,551 (4,175,373)	(665)	(0.00
(55)	Canadian Government Bond in	011X1 utules 21/03/202	ı		7,970,178	(7,243)	(0.00
	CHF				7,370,170	(7,500)	(0.00
(47)		/03/2022		Short	(13,148,825)	(2,444)	(0.00
(9)	EUR 3-Month EURIBOR Futures 13	/12/2021		Short	(2,755,364)	(91)	(0.00
(83)				Short	(25,399,203)	(2,848)	(0.00
(155)				Short	(47,385,043)	(5,712)	(0.00
(107)	German Federal Republic Bon	ds 5Y Futures 08/06/20	21	Short	(17,564,894)	(22,767)	(0.01
					(93,104,504)	(31,418)	(0.01
(4)	GBP 90-Day Sterling Futures 15/12/	2021		Short	(708,145)	(106)	(0.00
(140)				Short	(24,734,224)	(2,722)	(0.00
(229)				Short	(40,378,981)	(14,829)	(0.00
					(65,821,350)	(17,657)	(0.00
	HKD						
13 1	Hang Seng Index Futures 29/0 HSCEI Index Futures 29/06/20			Long Long	2,427,481 69,001	(164) (303)	(0.00 (0.00)
	FIGOLI IIIdex Futures 25/00/20	21			2,496,482	(467)	(0.00
	JPY				2,100,102	(101)	(0.00
(1)	Japan Government Bonds 10Y	'R Futures 14/06/2021		Short	(1,377,495)	(637)	(0.00
106	THB SET50 Index Futures 29/06/20	21		Long	649,297	(2,881)	(0.00
44	USD 5 Mini NA ORA O 400 In double for	40/00/0004		Long	2.044.020	(0.405)	(0.00
(32)	E-Mini NASDAQ 100 Index Fut E-Mini S&P 500 Index Futures			Long Short	3,011,030 (6,723,840)	(8,135) (137,780)	(0.00 (0.01
31				Long	3,516,330	(60,045)	(0.01
					(100 100)	(205.060)	(0.02
					(196,480)	(205,960)	
UNREALISED	LOSS ON FUTURES CONT	RACTS			(196,480)	(291,182)	(0.03
	D LOSS ON FUTURES CONT	RACTS			(196,480)		(0.03
Forward Cu	rrency Contracts – 0.04%		Amount		Maturity	(291,182) Unrealised Gain	% o
Forward Cui	rrency Contracts – 0.04%	Currency	Amount Sold			(291,182) Unrealised	% c
Forward Cui	Amount Bought	<b>Currency</b> USD	<b>Sold</b> 1,833,092		Maturity Date 01/06/2021	Unrealised Gain USD 43,674	% o Shareholders Equit
Forward Currency BRL KRW	Amount Bought 9,800,000 5,494,480,000	Currency USD USD	<b>Sold</b> 1,833,092 4,909,401		Maturity Date 01/06/2021 01/06/2021	(291,182) Unrealised Gain USD 43,674 17,058	% c Shareholders Equit
Forward Currency BRL (RW PHP	Amount Bought 9,800,000 5,494,480,000 494,480,000	Currency USD USD USD	Sold 1,833,092 4,909,401 10,181,383		Maturity Date 01/06/2021 01/06/2021 01/06/2021	(291,182) Unrealised Gain USD 43,674 17,058 163,929	% c Shareholders Equit 0.0 0.0
Currency  BRL  KRW  HP	Amount Bought  9,800,000 5,494,480,000 494,480,000 189,980,000	Currency USD USD USD USD	Sold  1,833,092 4,909,401 10,181,383 2,539,287		Maturity Date 01/06/2021 01/06/2021 01/06/2021 01/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076	% c Shareholders Equit 0.0 0.0 0.0
Currency  SRL  RRW PHP RUB FWD	### Amount Bought  9,800,000  5,494,480,000  494,480,000  189,980,000  259,600,000	Currency USD USD USD USD USD USD USD	Sold  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468		Maturity Date 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691	% c Shareholders Equit 0.0 0.0 0.0 0.0 0.0
Currency  SRL  KRW PHP RUB TWD	### Amount Bought  9,800,000 5,494,480,000 494,480,000 189,980,000 259,600,000 3,797,823	Currency USD USD USD USD USD USD USD CLP	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000		Maturity Date  01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818	% c Shareholders Equit 0.0 0.0 0.0 0.0 0.0 0.0
Currency  SRL  KRW PHP RUB	Prency Contracts - 0.04%  Amount Bought  9,800,000 5,494,480,000 494,480,000 189,980,000 259,600,000 3,797,823 583,410,000	Currency USD USD USD USD USD USD USD	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265		Maturity Date  01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157	% 6 Shareholders Equit 0.0 0.0 0.0 0.0 0.0 0.0
Currency  BRL  KRW  PHP  RUB  KWD  JSD  NR	### Amount Bought  9,800,000 5,494,480,000 494,480,000 189,980,000 259,600,000 3,797,823	Currency USD USD USD USD USD USD USD USD USD USD	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629		Maturity Date  01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192	% c Shareholders Equit 0.0 0.0 0.0 0.0 0.0 0.0
Currency ERL ERW HHP RUB HWD HSD HSD HSC HSC HSC HSC HSC HSC HSC HSC HSC HSC	### Amount Bought  9,800,000 5,494,480,000 494,480,000 189,980,000 259,600,000 3,797,823 583,410,000 81,001,599,000 139,760,000	Currency USD USD USD USD USD USD USD USD USD USD	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629 6,678,995		Maturity Date 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021 03/06/2021 23/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192 3,370	% 6 Shareholders Equit  0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
Currency  BRL  RRW  HHP  RUB  WD  ISD  IRR  OR  IRR  EBP	### Amount Bought  9,800,000 5,494,480,000 494,480,000 189,980,000 259,600,000 3,797,823 583,410,000 81,001,590,000	Currency USD USD USD USD USD USD USD USD USD USD	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629		Maturity Date 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021 03/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192	% 6 Shareholder Equit  0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
Currency  RL  RRW HHP RUB WD ISD NR DR IZZK BBP HUF	9,800,000 9,800,000 5,494,480,000 494,480,000 189,980,000 259,600,000 3,797,823 583,410,000 81,001,590,000 139,760,000 7,270,000	Currency USD USD USD USD USD USD USD USD USD USD	\$\text{Sold}\$  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629 6,678,995 10,297,737		Maturity Date  01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021 03/06/2021 23/06/2021 23/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192 3,370 10,330	% Shareholders Equit 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.
Currency  RL RW HP UB WD ISD IR RC RC RC RC RC RC RC RC RC RC RC RC RC	9,800,000 9,800,000 5,494,480,000 494,480,000 189,980,000 259,600,000 3,797,823 583,410,000 81,001,590,000 139,760,000 7,270,000 1,218,870,000	Currency USD USD USD USD USD USD USD USD USD USD	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629 6,678,995 10,297,737 4,248,317		Maturity Date  01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021 03/06/2021 23/06/2021 23/06/2021 23/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192 3,370 10,330 16,149	% Shareholder Equit 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.
Currency  RL RW HP RUB WD ISD IR ICK ISB ICK ISBP IUF ISS IXN	### Amount Bought  9,800,000  5,494,480,000  494,480,000  189,980,000  259,600,000  3,797,823  583,410,000  81,001,590,000  7,270,000  1,218,870,000  14,780,000  14,780,000	Currency USD USD USD USD USD USD USD USD USD USD	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629 6,678,995 10,297,737 4,248,317 4,538,496		Maturity Date 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021 03/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192 3,370 10,330 16,149 10,388	% 6 Shareholder Equit  0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
Currency  BRL  KRW  PHP  RUB  WD  ISD  NR  DR  ZZK  6BP  HUF  LS  MXN  IOK  IZD	### Amount Bought  9,800,000  5,494,480,000  494,480,000  189,980,000  259,600,000  3,797,823  583,410,000  81,001,590,000  7,270,000  1,218,870,000  14,780,000  75,820,000  31,370,000  10,140,000  10,140,000	Currency  USD USD USD USD USD USD USD USD USD US	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629 6,678,995 10,297,737 4,248,317 4,538,496 3,787,553 3,742,938 7,270,532		Maturity Date  01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021 03/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192 3,370 10,330 16,149 10,388 2,697 11,561 80,560	% Shareholders Equit 0.0.0 0.0
Currency  IRL  IRW PHP RUB NR DR IR SBD NR DR IR SBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP RUF ISBP	### Amount Bought  9,800,000  5,494,480,000  494,480,000  189,980,000  259,600,000  3,797,823  583,410,000  81,001,590,000  7,270,000  1,218,870,000  14,780,000  75,820,000  31,370,000  31,370,000	Currency USD USD USD USD USD USD USD USD USD USD	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629 6,678,995 10,297,737 4,248,317 4,538,496 3,787,553 3,742,938		Maturity Date  01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021 03/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192 3,370 10,330 16,149 10,388 2,697 11,561	% Shareholder Equit 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.
Currency  BRL  RRW PHP  RUB  NR  DR  SBP  HUF  LS  JAXN  JOK  LZD  PLN	### Amount Bought  9,800,000 5,494,480,000 494,480,000 189,980,000 259,600,000 3,797,823 583,410,000 81,001,590,000 7,270,000 1,218,870,000 14,780,000 75,820,000 31,370,000 10,140,000 11,770,000 11,770,000 20,367,427	Currency  USD  USD  USD  USD  USD  USD  USD  US	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629 6,678,995 10,297,737 4,248,317 4,538,496 3,787,553 3,742,938 7,270,532		Maturity Date  01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021 03/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192 3,370 10,330 16,149 10,388 2,697 11,561 80,560	% 6 Shareholder Equit  0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
Currency  ERL  ERL  ERW  HHP  RUB  EVWD  ISD  ISD  ISD  ISD  ISD  ISD  ISD  I	### Amount Bought  9,800,000 5,494,480,000 494,480,000 494,480,000 259,600,000 3,797,823 583,410,000 81,001,590,000 12,218,870,000 1,218,870,000 14,780,000 75,820,000 31,370,000 10,140,000 11,770,000 20,367,427 56,500,000	Currency  USD  USD  USD  USD  USD  USD  USD  US	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629 6,678,995 10,297,737 4,248,317 4,538,496 3,787,553 3,742,938 7,270,532 3,189,346 2,217,300,000 4,033,785		Maturity Date  01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021 03/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192 3,370 10,330 16,149 10,388 2,697 11,561 80,560 8,583 202,247 53,097	% 6 Shareholder Equi  0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
Currency  ERL  RRW  HHP  RUB  NR  DR  EZK  SBP  IUF  LS  IUF  LS  IUF  IUF  IUF  IUF  IUF  IUF  IUF  IU	### Reserve Contracts - 0.04%  ### Amount Bought  9,800,000  5,494,480,000  494,480,000  189,980,000  259,600,000  3,797,823  583,410,000  81,001,590,000  7,270,000  1,218,870,000  75,820,000  31,370,000  10,140,000  11,770,000  11,770,000  20,367,427  56,500,000  84,824,440,000	Currency  USD USD USD USD USD USD USD USD USD US	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629 6,678,995 10,297,737 4,248,317 4,538,496 3,787,553 3,742,938 7,270,532 3,189,346 2,217,300,000 4,033,785 5,882,226		Maturity Date  01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021 03/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192 3,370 10,330 16,149 10,388 2,697 11,561 80,560 8,583 202,247 53,097 28,898	% 6 Shareholder Equi  0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
Currency  IRL  IRL  IRW  PHP  RUB  INR  IRR  IRR  IRR  IRR  IRR  IRR  IR	### Amount Bought  9,800,000  5,494,480,000  494,480,000  189,980,000  259,600,000  3,797,823  583,410,000  81,001,590,000  7,270,000  1,218,870,000  14,780,000  75,820,000  31,370,000  10,140,000  11,770,000  20,367,427  56,500,000  84,824,440,000  779,610,000	Currency USD USD USD USD USD USD USD USD USD USD	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629 6,678,995 10,297,737 4,248,317 4,538,496 3,787,553 3,742,938 7,270,532 3,189,346 2,217,300,000 4,033,785 5,882,226 10,648,051		Maturity Date  01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021 03/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192 3,370 10,330 16,149 10,388 2,697 11,561 80,560 8,583 202,247 53,097 28,898 65,517	% Shareholder Equit 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.
Currency  BRIL  RRW PHP RUB NR DR DR DR LS MXN HOK HUF LS MXN HOK HUF LS MXN HOK HUF LS MXN HOK HUF LS MXN HOK HUF LS MXN HOK HUF LS MXN HOK HUF LS MXN HOK HUF LS MXN HOK HUF LS MXN HOK HUF LS MXN HOK HUF HUF HUF HUF HUF HUF HUF HUF HUF HUF	### Amount Bought  9,800,000  5,494,480,000  494,480,000  189,980,000  259,600,000  3,797,823  583,410,000  81,001,590,000  7,270,000  1,218,870,000  14,780,000  75,820,000  31,370,000  11,770,000  11,770,000  20,367,427  56,500,000  84,824,440,000  779,610,000  529,020,000	Currency  USD  USD  USD  USD  USD  USD  USD  US	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629 6,678,995 10,297,737 4,248,317 4,538,496 3,787,553 3,742,938 7,270,532 3,189,346 2,217,300,000 4,033,785 5,882,226 10,648,051 11,018,126		Maturity Date 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021 03/06/2021 29/06/2021	Unrealised Gain USD  43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192 3,370 10,330 16,149 10,388 2,697 11,561 80,560 8,583 202,247 53,097 28,898 65,517 15,977	% Shareholder Equit 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.
Currency  BRL  RRW PHP  RUB NR DR  SEBP HUF LS HXN HOK LS HXN HOK LZD PLN HSD	### Amount Bought  9,800,000  5,494,480,000  494,480,000  189,980,000  259,600,000  3,797,823  583,410,000  81,001,590,000  7,270,000  1,218,870,000  14,780,000  75,820,000  31,370,000  10,140,000  11,770,000  20,367,427  56,500,000  84,824,440,000  779,610,000	Currency USD USD USD USD USD USD USD USD USD USD	\$old  1,833,092 4,909,401 10,181,383 2,539,287 9,318,468 2,727,190,000 7,925,265 5,640,629 6,678,995 10,297,737 4,248,317 4,538,496 3,787,553 3,742,938 7,270,532 3,189,346 2,217,300,000 4,033,785 5,882,226 10,648,051		Maturity Date  01/06/2021 01/06/2021 01/06/2021 01/06/2021 01/06/2021 02/06/2021 03/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021 23/06/2021	Unrealised Gain USD 43,674 17,058 163,929 54,076 39,691 35,818 128,157 28,192 3,370 10,330 16,149 10,388 2,697 11,561 80,560 8,583 202,247 53,097 28,898 65,517	% 6 Shareholder Equit  0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0

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Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Unrealised Loss USD	% of Shareholders Equity
CLP	2,727,190,000	USD	3,920,346		01/06/2021	(158,341)	(0.03)
USD	1,771,414	BRL	9,800,000		01/06/2021	(105,351)	(0.01
JSD	4,882,523	KRW	5,494,480,000		01/06/2021	(43,937)	(0.00)
JSD	10,319,726	PHP	494,480,000		01/06/2021	(25,585)	(0.00
JSD	2,521,919	RUB	189,980,000		01/06/2021	(71,443)	(0.01
JSD	9,278,631	TWD	259,600,000		01/06/2021	(79,528)	(0.01
JSD	8,000,686	INR	583,410,000		02/06/2021	(52,736)	(0.01
JSD	5,635,230	IDR	81,001,590,000		03/06/2021	(33,591)	(0.01
NUD	9,880,000	USD	7,643,237		23/06/2021	(25,512)	(0.00
CAD	20,640,000	USD	17,110,963		23/06/2021	(25,507)	(0.00
CHF	7,460,000	USD	8,305,179		23/06/2021	(12,249)	(0.00
EUR	4,970,000	USD	6,057,874		23/06/2021	(1,240)	(0.00
SEK	38,200,000	USD	4,592,994		23/06/2021	(1,866)	(0.00
CLP	1,800,220,000	USD	2,504,689		30/06/2021	(22,108)	(0.00
	SS ON FORWARD CUR cific Forward Curren					(658,994)	(0.08
mare class oper		cy contracts – (0				Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Gain USD	Shareholders Equity
EUR SGD	262,481,873 163,352	USD USD	319,788,804 122,769		23/06/2021 23/06/2021	81,734 678	0.01
			TS HELD FOR HEDGING PURPO	SES	25/00/2021	82,412	0.01
						Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss	Shareholders Equity
NUD	1,285	USD	998		23/06/2021	(7)	(0.00)
CHF	178,370,669	USD	198,666,528		23/06/2021	(380,243)	(0.04)
BBP	33,464,905	USD	47,506,846		23/06/2021	(57,262)	(0.01)
PY SEK	6,139,582,906 150,890,661	USD USD	56,477,526 18,183,561		23/06/2021 23/06/2021	(641,241) (48,524)	(0.07)
			CTS HELD FOR HEDGING PURPO	nere	23/00/2021	(1,127,277)	(0.00)
	33 ON FORWARD CON	TRENCT CONTRAC	73 HELD FOR HEDGING FORFO	7923		(1,121,211)	(0.12)
Options – 0.00%					Unrealised Gain/(Loss) Ma	arket Value	% of Shareholders
Holdings	Security Description				USD	USD	Equity
	Purchased Option USD						
8,000	Call CBOE Volatility	ndex	Expires 16/06/2021	Strike 29.00	(17,000)	4,200	0.00
9,000	Call CBOE Volatility		Expires 21/07/2021	Strike 26.00	(20,700)	18,000	0.00
9,000	Call CBOE Volatility	Index	Expires 18/08/2021	Strike 27.00	(17,550)	22,950	0.00
100	Put S&P 500 Index		Expires 28/05/2021	Strike 3,420.00	(829)	3	0.00
300	Put S&P 500 Index		Expires 28/05/2021	Strike 3,555.00	(2,051)	7	0.00
200	Put S&P 500 Index		Expires 28/05/2021	Strike 3,560.00	(1,639)	5	0.00
			Expires 28/05/2021	Strike 3,680.00	(1,622)	7	0.00
300	Put S&P 500 Index					10	0.00
400	Put S&P 500 Index		Expires 28/05/2021	Strike 3,695.00	(2,378)		
400 100	Put S&P 500 Index Put S&P 500 Index		Expires 28/05/2021	Strike 3,800.00	(643)	3	
400 100 100	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index		Expires 28/05/2021 Expires 30/06/2021	Strike 3,800.00 Strike 3,400.00	(643) (691)	3 335	0.00
400 100 100 200	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index		Expires 28/05/2021 Expires 30/06/2021 Expires 30/06/2021	Strike 3,800.00 Strike 3,400.00 Strike 3,410.00	(643) (691) (2,390)	3 335 690	0.00
400 100 100 200 200	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index		Expires 28/05/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021	Strike 3,800.00 Strike 3,400.00 Strike 3,410.00 Strike 3,440.00	(643) (691) (2,390) (2,048)	3 335 690 730	0.00 0.00 0.00
400 100 100 200 200 300	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index		Expires 28/05/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021	Strike 3,800.00 Strike 3,400.00 Strike 3,410.00 Strike 3,440.00 Strike 3,600.00	(643) (691) (2,390) (2,048) (497)	3 335 690 730 1,635	0.00 0.00 0.00 0.00 0.00
400 100 100 200 200	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index		Expires 28/05/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021	Strike 3,800.00 Strike 3,400.00 Strike 3,410.00 Strike 3,440.00	(643) (691) (2,390) (2,048) (497) (1,875)	3 335 690 730 1,635 5	0.00 0.00 0.00 0.00 0.00
400 100 100 200 200 300 200	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 InDEX		Expires 28/05/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021	Strike 3,800.00 Strike 3,400.00 Strike 3,410.00 Strike 3,440.00 Strike 3,600.00	(643) (691) (2,390) (2,048) (497)	3 335 690 730 1,635	0.00 0.00 0.00
400 100 100 200 200 300	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 INDEX		Expires 28/05/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021	Strike 3,800.00 Strike 3,400.00 Strike 3,410.00 Strike 3,440.00 Strike 3,600.00	(643) (691) (2,390) (2,048) (497) (1,875)	3 335 690 730 1,635 5	0.00 0.00 0.00 0.00 0.00
400 100 100 200 200 300 200	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 InDEX  ED OPTIONS )  Written Options		Expires 28/05/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021	Strike 3,800.00 Strike 3,400.00 Strike 3,410.00 Strike 3,440.00 Strike 3,600.00	(643) (691) (2,390) (2,048) (497) (1,875)	3 335 690 730 1,635 5	0.00 0.00 0.00 0.00 0.00
400 100 100 200 200 300 200	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 INDEX Put S&P 500 INDEX		Expires 28/05/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021	Strike 3,800.00 Strike 3,400.00 Strike 3,410.00 Strike 3,440.00 Strike 3,600.00	(643) (691) (2,390) (2,048) (497) (1,875)	3 335 690 730 1,635 5	0.00 0.00 0.00 0.00 0.00
400 100 200 200 300 200 TOTAL PURCHAS cost USD 120,493	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 INDEX  ED OPTIONS  Written Options USD		Expires 28/05/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 28/05/2021	Strike 3,800.00 Strike 3,400.00 Strike 3,410.00 Strike 3,440.00 Strike 3,600.00 Strike 3,700.00	(643) (691) (2,390) (2,048) (497) (1,875) (71,913)	3 335 690 730 1,635 5 48,580	0.00 0.00 0.00 0.00 0.00 0.00
400 100 200 200 300 200 TOTAL PURCHAS cost USD 120,493	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 InDEX  ED OPTIONS  Written Options USD Put S&P 500 Index		Expires 28/05/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 28/05/2021 Expires 28/05/2021	Strike 3,800.00 Strike 3,400.00 Strike 3,410.00 Strike 3,440.00 Strike 3,600.00 Strike 3,700.00	(643) (691) (2,390) (2,048) (497) (1,875) (71,913)	3 335 690 730 1,635 5 48,580 48,580	0.00 0.00 0.00 0.00 0.00 0.00
400 100 200 200 300 200 7OTAL PURCHAS cost USD 120,493	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 InDEX  ED OPTIONS  Written Options USD Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index		Expires 28/05/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 28/05/2021 Expires 28/05/2021 Expires 28/05/2021	Strike 3,800.00 Strike 3,400.00 Strike 3,410.00 Strike 3,440.00 Strike 3,600.00 Strike 3,700.00	(643) (691) (2,390) (2,048) (497) (1,875) (71,913)	3 335 690 730 1,635 5 48,580 48,580	0.00 0.00 0.00 0.00 0.00 0.00
400 100 200 200 300 200 TOTAL PURCHAS cost USD 120,493 (100) (300) (100)	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 INDEX  ED OPTIONS )  Written Options USD Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index		Expires 28/05/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 28/05/2021 Expires 28/05/2021 Expires 28/05/2021 Expires 28/05/2021 Expires 28/05/2021 Expires 28/05/2021	Strike 3,800.00 Strike 3,400.00 Strike 3,410.00 Strike 3,440.00 Strike 3,600.00 Strike 3,700.00	(643) (691) (2,390) (2,048) (497) (1,875) (71,913)	3 335 690 730 1,635 5 48,580 48,580	0.00 0.00 0.00 0.00 0.00 0.00 (0.00 (0.00 (0.00
400 100 200 200 300 200 TOTAL PURCHAS cost USD 120,493 (100) (300) (100) (200)	Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index Put S&P 500 Index		Expires 28/05/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 30/06/2021 Expires 28/05/2021 Expires 28/05/2021 Expires 28/05/2021 Expires 28/05/2021 Expires 28/05/2021 Expires 28/05/2021 Expires 28/05/2021 Expires 28/05/2021	Strike 3,800.00 Strike 3,400.00 Strike 3,410.00 Strike 3,440.00 Strike 3,600.00 Strike 3,700.00 Strike 4,035.00 Strike 4,095.00 Strike 4,100.00 Strike 4,105.00	(643) (691) (2,390) (2,048) (497) (1,875) (71,913) 6,899 19,458 5,648 13,453	3 335 690 730 1,635 5 48,580 48,580	0.00 0.00 0.00 0.00 0.00 0.00 (0.00 (0.00

### Goldman Sachs Funds—Absolute Return Tracker Portfolio Schedule of Investments As at 31 May 2021

Options – (Contin	ued)					
options (contin	(1004)			Unrealised	MarketValue	% of
Holdings	Security Description			Gain/(Loss) USD	Market Value USD	Shareholders' Equity
	Written Options – (Continued)					
(200)	USD – (Continued) Put S&P 500 Index	Expires 30/06/2021	Strike 4,070.00	13,828	(6,150)	(0.00)
(200)	Put S&P 500 Index	Expires 30/06/2021	Strike 4,090.00	15,230	(6,750)	(0.00)
(100)	Put S&P 500 Index	Expires 30/06/2021	Strike 4,105.00	4,733	(3,625)	(0.00)
(300)	Put S&P 500 Index	Expires 30/06/2021	Strike 4,145.00	3,842	(13,335)	(0.00)
				137,176	(29,900)	(0.00)
TOTAL WRITTEN C (cost USD (167,077					(29,900)	(0.00)
TOTAL OPTIONS (cost USD (46,584))	)				18,680	0.00
Swap Contracts –	- 0.28%				Unrealised	% of
Notional					Gain	Shareholders'
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
13,850,000	Credit Default Swaps Floating (iTraxx Europe Crossover Series 35 Version 1)	Fixed 5.000%	EUR	20/06/2026	237,537	0.03
54,350,000	Floating (iTraxx Europe	Fixed 1.000%	EUR	20/06/2026	48,047	0.00
22,650,000	Series 35 Version 1) Floating (The Markit CDX North America	Fixed 5.000%	USD	20/06/2026	327,478	0.04
67,350,000	High Yield 36 Version 1 Index) Floating (The Markit CDX North America Investment Grade 36 Version 1 Index)	Fixed 1.000%	USD	20/06/2026	17,057	0.00
UNREALISED GAIN	ON CREDIT DEFAULT SWAPS				630,119	0.07
	Total Return Swaps					
6,434	Floating (USD 1 month LIBOR)	Floating (JPGSMARB Index)	USD	11/08/2021	27,972	0.00
446	Floating (USD 1 month LIBOR)	Floating (The MSCI Daily TR Net	USD	12/08/2021	112,450	0.01
96,262	Floating (USD 1 month LIBOR)	Emerging Markets USD) Floating (JP Morgan Bespoke Global	USD	25/08/2021	71,234	0.01
67,088	Floating (USD 1 month LIBOR)	Heatlhcare Sector Index) Floating (JP Morgan Bespoke Global	USD	25/08/2021	361,605	0.04
27,749	Floating (USD 1 month LIBOR)	Technology Sector Index) Floating (MSCI Emerging Markets	USD	26/08/2021	681,392	0.08
714	Floating (USD 1 month LIBOR)	Index) Floating (The MSCI Daily TR Net	USD	26/08/2021	180,023	0.02
9,429	Floating (USD 1 month LIBOR)	Emerging Markets USD) Floating (MSCI Emerging Markets	USD	10/09/2021	231,534	0.03
		Index)				
244 12,717	Floating (USD 1 month LIBOR) Floating (USD 1 month LIBOR)	Floating (IPXUOTR Index) Floating (MSCI Emerging Markets	USD USD	10/11/2021 15/11/2021	45,803 312,272	0.01 0.03
12,717	ribating (GGD 1 month Elbort)	Index)	OOD	13/11/2021	312,272	0.03
85,195	Floating (USD 1 month LIBOR)	Floating (MSCI Emerging Markets Index)	USD	30/11/2021	658,983	0.07
112	Floating (USD 1 month LIBOR)	Floating (MSCI Emerging Markets Index)	USD	03/02/2022	2,750	0.00
UNREALISED GAIN	ON TOTAL RETURN SWAPS				2,686,018	0.30
TOTAL UNREALISI	ED GAIN ON SWAP CONTRACTS				3,316,137	0.37
Net Local					Unrealised	% of
Notional					Loss	Shareholders'
Amount	Pay	Receive	Currency	Maturity Date	USD	Equity
F E40 E44	Total Return Swaps	Floating /FLID 1 month LIDOD	EUD	17/06/0004	(126.000)	(0.04)
5,510,511 2,202,498	Floating (EURO STOXX Index) Floating (FTSE 100 Total Return Index)	Floating (EUR 1 month LIBOR) Floating (GBP 1 month LIBOR)	EUR GBP	17/06/2021 08/11/2021	(126,086) (806)	(0.01) (0.00)
3,849,722	Floating (MSCI World Daily Total Return	Floating (USD 1 month LIBOR)	USD	11/08/2021	(60,583)	(0.00)
0,040,122	Net Index - USD)	ag (SSD 1 monut Elbott)	000	11,00,2021	(00,000)	(0.01)
41,643	Floating (USD 1 month LIBOR)	Floating (JP Morgan Bespoke Global Materials Sector Index)	USD	25/08/2021	(71,210)	(0.01)
26,781,054	Floating (MSCI World Daily Total Return Net Index - USD)	Floating (USD 1 month LIBOR)	USD	26/08/2021	(431,977)	(0.05)
	,					

### Goldman Sachs Funds—Absolute Return Tracker Portfolio Schedule of Investments As at 31 May 2021

#### Swap Contracts - (Continued)

Net Local Notional Amount	Pay	Receive	Currency	Maturity Date	Unrealised Loss USD	% of Shareholders' Equity
	Total Return Swaps – (Continued)					
4,227,662	Floating (MSCI World Daily Total Return Net Index - USD)	Floating (USD 1 month LIBOR)	USD	15/11/2021	(68,192)	(0.01)
1,630	Floating (USD 1 month LIBOR)	Floating (Alerian MLP Total Return Index)	USD	17/11/2021	(35,787)	(0.00)
UNREALISED LOS	S ON TOTAL RETURN SWAPS				(794,641)	(0.09)
TOTAL UNREALIS	ED LOSS ON SWAP CONTRACTS				(794,641)	(0.09)
MARKET VALUE O (cost USD 714,940,					739,794,603	82.97
OTHER ASSETS A	ND LIABILITIES				151,886,029	17.03
SHAREHOLDERS'	EQUITY				891,680,632	100.00
TOTAL INVESTME	NTS				Market Value USD	% of Shareholders' Equity
Total Investments exclu	iding derivatives (cost USD 714,986,941)				734,192,597	82.34
Unrealised gain on futu	ires contracts				4,018,882	0.45
Unrealised loss on futu	res contracts				(291,182)	(0.03)
Unrealised gain on forw	vard currency contracts				1,037,989	0.12
Unrealised loss on forw	vard currency contracts				(658,994)	(0.08)
Unrealised gain on forw	vard currency contracts held for hedging purposes				82,412	0.01
Unrealised loss on forw	vard currency contracts held for hedging purposes				(1,127,277)	(0.12)
Market value of purcha	sed options (cost USD 120,493)				48,580	0.00
Market value of written	options (cost USD (167,077))				(29,900)	(0.00)
Unrealised gain on swa	ap contracts				3,316,137	0.37
Unrealised loss on swa	ip contracts				(794,641)	(0.09)
Other Assets and Liabil	lities				151,886,029	17.03
Shareholders' Equ	ity		-	-	891,680,632	100.00

The Futures Commission Merchant was Newedge Group.

The counterparty for forward currency contracts was JP Morgan Chase Bank N.A.

The counterparty for options contracts was Morgan Stanley & Co. International Plc.

The counterparties for swap contracts were Credit Suisse, JP Morgan Chase Bank N.A. and Merrill Lynch International.

The maximum individual counterparty exposure as at 31 May 2021 is 0.45% of the NAV.

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

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

<sup>(</sup>c) Variable and floating coupon rates are those quoted as of 31 May 2021.

<sup>(</sup>d) 144A: This security is issued to qualified institutional investors, pursuant to private placements, and is transferable as stated in rule 144A of the US Securities Act of 1933.

Holdings Security Description				Market Value USD	% of Shareholders' Equity
Transferable securities admitted to an official exchange listing Mutual Funds – 8.50%					
Ireland 35,427,381 Goldman Sachs US\$ Treasury Liquid Reserves Fund (X Distribution Class	) <sup>(a)(b)</sup>			35,427,381	8.50
TOTAL MUTUAL FUNDS (cost USD 35,427,381)				35,427,381	8.50
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL EXCHANGE LISTING (cost USD 35,427,381)	G			35,427,381	8.50
Holdings Security Description	Currency	Interest Rate <sup>(c)</sup>	Maturity Date <sup>(d)</sup>	Market Value USD	% of Shareholders' Equity
Transferable securities dealt in another regulated market					
Bonds – 69.26% United States					
500,000 Federal Farm Credit Banks Funding Corp. (e)	USD	0.195%	09/09/2021	500,250	0.12
200,000 Federal Farm Credit Banks Funding Corp.(e)	USD	0.184%	13/09/2021	200,098	0.05
1,200,000 Federal Farm Credit Banks Funding Corp. (e)	USD	0.131%	15/09/2021	1,200,372	0.29
900,000 Federal Farm Credit Banks Funding Corp. <sup>(e)</sup>	USD	0.260%	29/11/2021	901,089	0.22
500,000 Federal Farm Credit Banks Funding Corp. (e)	USD	0.270%	13/12/2021	500,695	0.12
400,000 Federal Farm Credit Banks Funding Corp. (e)	USD	0.290%	13/12/2021	400,536	0.10
300,000 Federal Farm Credit Banks Funding Corp. (e)	USD	0.095%	31/01/2022	300,097	0.07
100,000 Federal Farm Credit Banks Funding Corp. (e)	USD	0.380%	07/02/2022	100,241	0.02
200,000 Federal Farm Credit Banks Funding Corp. (e)	USD	0.140%	11/02/2022	200,196	0.05
400,000 Federal Farm Credit Banks Funding Corp. <sup>(e)</sup>	USD	0.175%	14/02/2022	400,500	0.10
11,600,000 Federal Farm Credit Banks Funding Corp.(e)	USD	0.161%	18/04/2022	11,618,328	2.79
300,000 Federal Farm Credit Banks Funding Corp. (e)	USD	0.140%	21/11/2022	300,264	0.07
100,000 Federal Farm Credit Banks Funding Corp. (e)	USD	0.085%	25/11/2022	100,006	0.02
400,000 Federal Farm Credit Banks Funding Corp.(e)	USD	0.150%	02/12/2022	400,492	0.10
200,000 Federal Farm Credit Banks Funding Corp. (e)	USD	0.060%	17/02/2023	199,966	0.05
300,000 Federal Farm Credit Banks Funding Corp.(e)	USD	0.105%	13/04/2023	300,049	0.07
1,300,000 Federal Home Loan Bank Discount Notes	USD	0.005%	09/06/2021	1,300,003	0.31
24,999,999 Federal Home Loan Bank Discount Notes	USD	0.003%	25/06/2021	25,000,167	6.00
10,700,000 Federal Home Loan Bank Discount Notes	USD	0.004%	07/07/2021	10,700,107	2.57
9,500,000 Federal Home Loan Bank Discount Notes	USD	0.005%	09/07/2021	9,500,100	2.28
17,000,000 Federal Home Loan Bank Discount Notes	USD	0.007%	21/07/2021	17,000,236	4.08
20,000,000 Federal Home Loan Bank Discount Notes	USD	0.007%	11/08/2021	20,000,000	4.80
15,000,000 Federal Home Loan Bank Discount Notes	USD	0.008%	13/08/2021	15,000,000	3.60
15,000,000 Federal Home Loan Bank Discount Notes	USD	0.006%	18/08/2021	15,000,000	3.60
7,500,000 Federal Home Loan Bank Discount Notes	USD	0.008%	27/08/2021	7,500,000	1.80
3,300,000 Federal Home Loan Bank Discount Notes	USD	(0.012%)	08/09/2021	3,299,909	0.79
8,000,000 Federal Home Loan Bank Discount Notes	USD	(0.065%)	10/09/2021	7,999,776	1.92
15,000,000 Federal Home Loan Bank Discount Notes	USD	(0.065%)	15/09/2021	14,999,558	3.60
20,500,000 Federal Home Loan Bank Discount Notes	USD	(0.064%)	22/09/2021	20,499,357	4.92
20,000,000 Federal Home Loan Bank Discount Notes	USD	(0.025%)	24/09/2021	19,999,361	4.80
20,000,000 Federal Home Loan Bank Discount Notes	USD	0.012%	06/10/2021	19,999,294	4.80
18,000,000 Federal Home Loan Bank Discount Notes	USD	0.012%	08/10/2021	17,999,355	4.32
20,000,000 Federal Home Loan Bank Discount Notes	USD	(0.060%)	29/10/2021	19,999,167	4.80
300,000 Federal Home Loan Banks <sup>(e)</sup>	USD	0.225%	24/06/2021	300,027	0.07
1,100,000 Federal Home Loan Banks <sup>(e)</sup>	USD	0.109%	06/07/2021	1,100,121	0.07
1,600,000 Federal Home Loan Banks <sup>(e)</sup>	USD				
400,000 Federal Home Loan Banks <sup>(e)</sup>	USD	0.300%	06/10/2021 28/02/2022	1,601,728 400,400	0.38
6,700,000 Federal Home Loan Mortgage Corp. (FHLMC) <sup>(e)</sup>	USD	0.130%	19/08/2022		0.10
		0.105%		6,708,308	1.61
13,500,000 Federal National Mortgage Association (FNMA) <sup>(e)</sup> 1,500,000 Federal National Mortgage Association (FNMA) <sup>(e)</sup>	USD	0.310%	07/01/2022	13,523,355	3.25
1,500,000 Federal National Mortgage Association (FNMA)**	USD	0.130%	29/07/2022	1,501,655	0.36
TOTAL BONDS				288,555,163	69.26
(cost USD 288,471,797)				288,555,163	69.26
TOTAL TRANSFERABLE SECURITIES DEALT IN ANOTHER REGULATED MARKET (cost USD 288,471,797)				288,555,163	69.26
MARKET VALUE OF INVESTMENTS EXCLUDING DERIVATIVES (cost USD 323,899,178)				323,982,544	77.76

Number of Contracts	Security Description		Commitment Market Value USD	Unrealised Gain USD	% of Shareholders Equity
					Equity
45	CAD S&P TSX 60 Index Futures 17/06/2021	Long	8,849,503	514,972	0.12
0.4	EUR		5 000 500	00.005	0.00
34	Amsterdam Index Futures 18/06/2021	Long	5,903,593	68,225	0.02
109 34	CAC 40 Index Futures 18/06/2021	Long	8,592,751	313,493	0.08
49	DAX Index Futures 18/06/2021 E-mini FTSE MIB Index Futures 18/06/2021	Long Long	16,061,551 7,511,307	680,270 313,187	0.16
388	Euro STOXX 50 Index Futures 18/06/2021	Long	19,217,631	1,196,727	0.29
(428)	German Federal Republic Bonds 10/R Futures 08/06/2021	Short	(88,601,308)	86,948	0.02
(46)	German Federal Republic Bonds 30YR Futures 08/06/2021	Short	(11,259,652)	159,282	0.04
59	IBEX 35 Index Futures 18/06/2021	Long	6,610,105	118,000	0.03
			(35,964,022)	2,936,132	0.71
	GBP				
87	FTSE 100 Index Futures 18/06/2021	Long	8,663,697	264,201	0.06
(170)	UK Long Gilt Bond Futures 28/09/2021	Short	(30,645,136)	32,540	0.01
			(21,981,439)	296,741	0.07
36	JPY TOPIX Index Futures 10/06/2021	Long	6,376,722	16,968	0.00
	KRW	-			
57	KOSPI 200 Index Futures 10/06/2021	Long	5,447,402	85,191	0.02
162	SEK OMX Stockholm 30 Index Futures 18/06/2021	Long	4,399,529	22,833	0.01
	USD				
65	90-Day Eurodollar Futures 19/09/2022	Long	16,206,125	5,493	0.00
198	90-Day Eurodollar Futures 19/06/2023	Long	49,210,425	9,212	0.00
237	E-Mini S&P 500 Index Futures 18/06/2021	Long	49,798,440	2,190,496	0.53
16	E-Mini S&P MidCap 400 Index Futures 18/06/2021	Long	4,362,720	137,931	0.03
(142)	US Treasury Long Bond Futures 21/09/2021	Short	(22,178,625)	118,340	0.03
(339)	US Treasury Notes 10YR Futures 21/09/2021	Short	(44,689,734)	81,498	0.02
(40)	US Treasury Notes 5YR Futures 30/09/2021	Short	(4,952,188)	2,759	0.00
			47,757,163	2,545,729	0.61
UNREALISED	GAIN ON FUTURES CONTRACTS			6,418,566	1.54
Number of			Commitment Market Value	Unrealised Loss	% of Shareholders
Contracts	Security Description		USD	USD	Equity
	AUD				
(109)	Australian Treasury Bonds 10YR Futures 15/06/2021	Short	(11,779,300)	(126,583)	(0.03)
203	CAD Canadian Bank Acceptance Bill Futures 14/03/2022	Long	41,788,928	(2,323)	(0.00)
(121)	Canadian Government Bond 10YR Futures 21/09/2021	Short	(14,434,859)	(25,042)	(0.01)
		_	27,354,069	(27,365)	(0.01)
	CHF				
(154)	3-Month Euroswiss Futures 14/03/2022	Short	(43,083,384)	(7,805)	(0.00)
(00)	EUR	Observe	(44,000,750)	/F40\	(0.00)
(38)	3-Month EURIBOR Futures 13/12/2021 3-Month EURIBOR Futures 19/09/2022	Short	(11,633,758)	(548)	(0.00)
(286) (536)	3-Month EURIBOR Futures 19/09/2022 3-Month EURIBOR Futures 19/06/2023	Short Short	(87,520,145) (163,860,537)	(10,047) (22,606)	(0.00)
(12)	Euro BTP Italian Government Bond Futures 08/06/2021	Short	(2,154,371)	(26,023)	(0.01)
(134)	Euro OAT Futures 08/06/2021	Short	(26,184,060)	(1,932)	(0.00)
(348)	German Federal Republic Bonds 5Y Futures 08/06/2021	Short	(57,126,945)	(85,775)	(0.02)
			(348,479,816)	(146,931)	(0.04)
	GBP		,, ,,,,,,,		
(8)	90-Day Sterling Futures 15/12/2021	Short	(1,416,291)	(151)	(0.00)
(485)	90-Day Sterling Futures 21/09/2022	Short	(85,686,419)	(5,838)	(0.00)
(792)	90-Day Sterling Futures 21/06/2023	Short	(139,651,322)	(45,039)	(0.01)
			(226,754,032)	(51,028)	(0.01)

Number of Contracts	Security Description				Commitment Market Value USD	Unrealised Loss USD	% of Shareholders Equity
	HKD						
37 (5)	Hang Seng Index Futures 29/06/20 HSCEI Index Futures 29/06/20			Long Short	6,908,986 (345,004)	(276) (842)	(0.00 (0.00
(0)	1.0021 111001 1 010100 20,00,20			Glion	6,563,982	(1,118)	(0.00)
	JPY					( , -,	(****
(5)	Japan Government Bonds 10	'R Futures 14/06/20	21	Short	(6,887,474)	(3,308)	(0.00)
291	THB SET50 Index Futures 29/06/20	)21		Long	1,782,503	(9,588)	(0.00
32	USD E-Mini NASDAQ 100 Index Fu	turos 18/06/2021		Long	8,759,360	(50,555)	(0.01
34	Mini-Russell 2000 Index Future			Long	3,856,620	(52,350)	(0.02)
					12,615,980	(102,905)	(0.03)
UNREALISED	LOSS ON FUTURES CONT	TRACTS				(476,631)	(0.12)
Forward Cur	rency Contracts – 0.31%						
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		% of Shareholders Equity
BRL	47,400,000	USD	8,855,190		01/06/2021	222,225	0.07
KRW	16,045,160,000	USD	14,322,982		01/06/2021	63,425	0.01
PHP	1,931,840,000	USD	39,826,915		01/06/2021	590,263	0.14
RUB	806,160,000	USD	10,838,377		01/06/2021	166,282	0.04
TWD	948,750,000	USD	34,053,054		01/06/2021	147,842	0.04
USD	14,287,781	CLP	10,241,020,000		01/06/2021	160,871	0.04
INR	2,517,370,000	USD	34,080,383		02/06/2021	669,521	0.16
IDR CZK	306,862,280,000 495,590,000	USD USD	21,362,300		03/06/2021 23/06/2021	113,174	0.02
GBP	35,190,000	USD	23,684,820 49,845,334		23/06/2021	10,899 50,246	0.00
HUF	4,954,050,000	USD	17,281,079		23/06/2021	51,681	0.01
ILS	62,910,000	USD	19,328,995		23/06/2021	33,002	0.01
MXN	269,090,000	USD	13,440,962		23/06/2021	10,877	0.00
NOK	118,050,000	USD	14,084,661		23/06/2021	44,079	0.01
NZD	39,180,000	USD	28,092,648		23/06/2021	311,275	0.08
PLN	51,800,000	USD	14,037,919		23/06/2021	36,227	0.01
USD	3,074,904	AUD	3,970,000		23/06/2021	13,936	0.00
USD USD	2,312,060 62,582,465	GBP JPY	1,630,000 6,813,040,000		23/06/2021 23/06/2021	898 621,440	0.00 0.15
USD	2,438,167	NOK	20,370,000		23/06/2021	196	0.00
ZAR	204,680,000	USD	14,612,819		23/06/2021	192,546	0.04
BRL	14,710,000	USD	2,762,565		29/06/2021	47,385	0.01
IDR	308,044,990,000	USD	21,398,020		29/06/2021	68,579	0.02
INR	2,549,440,000	USD	34,799,903		29/06/2021	235,047	0.05
KRW	4,830,440,000	USD	4,307,434		29/06/2021	26,517	0.01
PHP	1,919,420,000	USD	39,975,424		29/06/2021	59,127	0.01
RUB TWD	475,580,000 132,410,000	USD USD	6,449,139 4,753,211		29/06/2021 29/06/2021	19,919 42,100	0.01 0.01
USD	2,428,596	IDR	34,837,000,000		29/06/2021	925	0.00
UNREALISED	GAIN ON FORWARD CUR	RENCY CONTRA	стѕ			4,010,504	0.96
	Amount		Amount		Maturity	Unrealised	% of Shareholders
Currency	Amount Bought	Currency	Amount Sold		Maturity Date		Equity
CLP	10,241,020,000	USD	14,721,480		01/06/2021	(594,571)	(0.14
USD	8,648,138	BRL	47,400,000		01/06/2021	(429,278)	(0.10)
USD	14,262,206	KRW	16,045,160,000		01/06/2021	(124,200)	(0.03
USD	40,313,830	PHP	1,931,840,000		01/06/2021	(103,347)	(0.03)
USD USD	10,736,304 33,917,603	RUB TWD	806,160,000		01/06/2021 01/06/2021	(268,355)	(0.06)
USD	33,917,603	INR	948,750,000 2,517,370,000		02/06/2021	(283,296) (329,156)	(0.08) (0.08)
USD	21,381,151	IDR	306,862,280,000		03/06/2021	(94,323)	(0.08)
AUD	36,190,000	USD	27,996,837		23/06/2021	(93,451)	(0.02
CAD	73,940,000	USD	61,295,377		23/06/2021	(89,048)	(0.02
CHF	32,040,000	USD	35,675,842		23/06/2021	(58,481)	(0.02
EUR	40,730,000	USD	49,655,991		23/06/2021	(20,841)	(0.00)
JPY	852,230,000	USD	7,825,568		23/06/2021	(74,983)	(0.03
	126,630,000	USD	15,225,749		23/06/2021	(6,518)	(0.00

23/06/2021

(6,518)

(0.00)

15,225,749

SEK

126,630,000 USD

Forward Currence	y Contracts – (Conti	nued)					
	,					Unrealised	% o
Currency	Amount Bought	Currency	Amount Sold		Maturity Date	Loss USD	Shareholders Equity
USD	2,857,126	CAD	3,460,000		23/06/2021	(7,005)	(0.00
USD	2,091,956	NZD	2,900,000		23/06/2021	(10,428)	(0.00
USD	4,645,267	PHP	223,900,000		29/06/2021	(24,757)	(0.00
CLP	6,595,070,000	USD	9,175,877		30/06/2021	(80,993)	(0.02
USD	2,158,341	CLP	1,589,640,000		30/06/2021	(33,840)	(0.01
UNREALISED LOS	S ON FORWARD CUR	RRENCY CONTRAC	rs			(2,726,871)	(0.65
Share Class Spec	cific Forward Curren	cy Contracts – (0.	01%)				
	Amount		Amount		Maturity	Unrealised Gain	% of Shareholders
Currency	Bought	Currency	Sold		Date	USD	Equity
EUR	39,559,226	USD	48,192,472		23/06/2021	15,927	0.0
UNREALISED GAIR	N ON FORWARD CUR	RENCY CONTRACT	S HELD FOR HEDGING PUR	RPOSES		15,927	0.01
						Unrealised	% o
	Amount		Amount		Maturity	Loss	Shareholders
Currency	Bought	Currency	Sold		Date	USD	Equity
GBP	23,820,326	USD	33,815,382		23/06/2021	(40,759)	(0.01
JPY	707,355,758	USD	6,460,545		23/06/2021	(27,515)	(0.01)
UNREALISED LOS	S ON FORWARD CUR	RRENCY CONTRAC	IS HELD FOR HEDGING PUI	RPOSES		(68,274)	(0.02)
Swap Contracts -	- 0 12%						
Net Local	- 0.12 /0					Unrealised	% o
Notional						Gain	Shareholders
Amount	Pay		Receive	Currency	Maturity Date	USD	Equity
	Credit Default Swaps	s					
13,600,000	Floating (iTraxx Europ Series 35 Version 1)	pe Crossover	Fixed 5.000%	EUR	20/06/2026	194,194	0.04
28,100,000	Floating (iTraxx Europ	ре	Fixed 1.000%	EUR	20/06/2026	88,398	0.02
15,800,000	Series 35 Version 1) Floating (The Markit		Fixed 5.000%	USD	20/06/2026	154,144	0.04
35,700,000	High Yield 36 Version Floating (The Markit )		Fixed 1.000%	USD	20/06/2026	75,167	0.02
	Investment Grade 36	Version 1 Index)					
UNREALISED GAIL	N ON CREDIT DEFAUI	LT SWAPS				511,903	0.12
TOTAL UNREALIS	ED GAIN ON SWAP C	ONTRACTS				511,903	0.12
MARKET VALUE C (cost USD 323,899,					;	331,667,668	79.60
OTHER ASSETS A	ND LIABILITIES					84,985,998	20.40
SHAREHOLDERS'	EQUITY				4	116,653,666	100.00
							% o
TOTAL INVESTME	NTS				n	larket Value USD	Shareholders Equity
Total Investments exclu	iding derivatives (cost USD	323,899,178)				323,982,544	77.76
Unrealised gain on futu	ires contracts	•				6,418,566	1.5
Unrealised loss on futu						(476,631)	(0.12
Unrealised gain on forv						4,010,504	0.9
Unrealised loss on forw	•					(2,726,871)	(0.65
	vard currency contracts hel	ld for hedging purposes				15,927	0.0
	vard currency contracts hel					(68,274)	(0.02
Unrealised gain on swa	,					511,903	0.1
Other Assets and Liabi						84,985,998	20.4
Shareholders' Equ	ity				4	116,653,666	100.00
	,					-,,,	

The Futures Commission Merchant was Newedge Group.

The counterparty for forward currency contracts was JP Morgan Chase Bank N.A.

The counterparty for swap contracts was Credit Suisse.

The maximum individual counterparty exposure as at 31 May 2021 is 1.54% of the NAV.

- (a) A related party to Goldman Sachs Funds.
- (b) The yield for this fund as at 31 May 2021 was 0.011%.
- (c) Interest rates represent either the stated coupon rate, annualised discounted yield on date of purchase for discounted securities, or, for floating rate securities, the current reset rate which is based upon interest rates indices.
- (d) Maturity dates represent either the stated date on the security, or the next interest reset date for floating rate securities or the prerefunded date for those type of securities.
- (e) Variable and floating coupon rates are those quoted as of 31 May 2021.

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
All China Equity Portfolio <sup>(b)</sup>	USD				
Base Accumulation Share Class	USD	26 August 2009	1.50%	1.90%	1.83%
Base Currency Share Class "I" Accumulation Share Class	USD	26 August 2009 26 August 2009	1.50% 0.75%	1.90% 1.11%	1.82% 1.00%
"I" Share Class	USD	26 August 2009	0.75%	1.11%	1.00%
"P" Accumulation Share Class	USD	3 March 2010	0.85%	1.25%	1.15%
"P" Share Class	USD	3 March 2010	0.85%	1.25%	1.17%
"R" Accumulation Share Class "R" Share Class	USD GBP	3 December 2012 10 December 2012	0.75% 0.75%	1.15% 1.15%	1.07% 1.07%
"R" Share Class	USD	3 December 2012	0.75%	1.15%	1.07%
Asia Equity Portfolio	USD				
Base Accumulation Share Class	USD	14 November 2005	1.50%	1.90%	1.75%
Base Currency Share Class "A" Accumulation Share Class	USD	31 May 1994 26 May 2016	1.50% 1.50%	1.90% 2.40%	1.76% 2.27%
"A" Share Class	USD	5 March 2001	1.50%	2.40%	2.26%
"E" Accumulation Share Class	EUR	31 July 2001	1.50%	2.65%	2.51%
"I" Accumulation Share Class	USD	26 October 2007	0.75%	1.21%	0.94%
"I" Share Class "I" Share Class	GBP USD	8 April 2016 13 November 2001	0.75% 0.75%	1.21% 1.21%	0.94% 0.94%
"IO" Accumulation Share Class	JPY	13 September 2016	0.75%	0.46%	0.34 %
"P" Accumulation Share Class	USD	8 September 2008	1.25%	1.65%	1.50%
"P" Share Class	USD	8 September 2008	1.25%	1.65%	1.49%
"R" Accumulation Share Class "R" Accumulation Share Class	EUR	10 December 2012	0.75%	1.15%	1.01%
"R" Share Class	USD GBP	13 December 2012 8 April 2016	0.75% 0.75%	1.15% 1.15%	1.01% 1.01%
"R" Share Class	USD	10 December 2012	0.75%	1.15%	1.01%
Emerging Markets Equity ESG Portfolio	USD				
Base Accumulation Share Class	USD	27 September 2018	1.75%	2.25%	1.96%
Base Currency Share Class "E" Accumulation Share Class	USD EUR	27 September 2018 3 April 2019	1.75% 1.75%	2.25% 2.75%	1.95% 2.46%
"I" (Dis) (Quarterly) Share Class	USD	27 September 2018	0.85%	1.31%	0.98%
"I" Accumulation Share Class	EUR	13 November 2019	0.85%	1.31%	0.98%
"I" Accumulation Share Class	GBP	9 October 2020	0.85%	1.31%	0.98%
"I" Accumulation Share Class	USD	27 September 2018	0.85%	1.31%	0.98%
"I" Share Class "IO" Accumulation Share Class	EUR	27 September 2018 24 October 2018	0.85% 0.00%	1.31% 0.46%	0.98% 0.13%
"IO" Share Class <sup>(b)</sup>	USD	22 February 2021	0.00%	0.46%	0.13%
"P" Accumulation Share Class	USD	26 February 2020	1.25%	1.75%	1.46%
"R" Accumulation Share Class	USD	27 September 2018	0.85%	1.35%	1.08%
"R" Share Class "R" Share Class	GBP USD	25 September 2019	0.85% 0.85%	1.35% 1.35%	1.06% 1.05%
Emerging Markets Equity Portfolio	USD	27 September 2018	0.05 //	1.33 /6	1.03/0
Base Accumulation Share Class	USD	14 November 2005	1.75%	2.25%	1.90%
Base Currency Share Class	USD	15 December 1997	1.75%	2.25%	1.90%
Other Currency Accumulation Share Class	CHF EUR	12 August 2016	1.75%	2.25% 2.25%	1.90%
Other Currency Accumulation Share Class Other Currency Snap Share Class	GBP	11 February 2016 14 May 2010	1.75% 1.75%	2.25%	1.90% 1.92%
"A" Accumulation Share Class	USD	27 May 2016	1.75%	2.63%	2.28%
"A" Share Class	USD	5 March 2001	1.75%	2.63%	2.28%
"B" Share Class	USD	5 March 2001	1.75%	3.63%	3.28%
"E" Accumulation Share Class "G" Share Class <sup>(b)</sup>	EUR USD	31 July 2001 8 December 2020	1.75% 0.00%	2.75% 0.50%	2.40% 0.15%
"I" Accumulation Share Class	EUR	3 February 2016	0.85%	1.31%	0.93%
"I" Accumulation Share Class	SEK	9 April 2018	0.85%	1.31%	0.93%
"I" Accumulation Share Class	USD	7 March 2006	0.85%	1.31%	0.93%
"I" Share Class "I" Share Class	EUR GBP	22 March 2018 8 April 2016	0.85% 0.85%	1.31% 1.31%	0.93% 0.93%
"I" Share Class	USD	6 July 2001	0.85%	1.31%	0.93%
"IO" Accumulation Share Class	GBP	19 August 2008	0.00%	0.46%	0.08%
"IO" Accumulation Share Class	USD	30 November 2007	0.00%	0.46%	0.08%
"IS" (Dis) (Stable Semi-Annual) Share Class "IX" (Dis) (Cap Monthly) Share Class	EUR USD	8 April 2019 4 September 2007	0.60% 1.00%	0.81% 1.46%	0.68% 1.08%
"P" Accumulation Share Class	USD	8 September 2008	1.25%	1.75%	1.38%
"P" Share Class	USD	8 September 2008	1.25%	1.75%	1.39%
"R" Accumulation Share Class	CHF	12 August 2016	0.85%	1.35%	0.99%
"R" Accumulation Share Class	EUR	16 August 2016	0.85%	1.35%	1.00%
"R" Accumulation Share Class "R" Share Class	USD GBP	13 December 2012 13 December 2012	0.85% 0.85%	1.35% 1.35%	1.00% 1.01%
"R" Share Class	USD	13 December 2012	0.85%	1.35%	1.01%
Global Environmental Impact Equity Portfolio	USD				
Base Accumulation Share Class	USD	14 February 2020	1.50%	1.90%	1.69%
Base Currency Share Class Other Currency Accumulation Share Class <sup>(b)</sup>	USD EUR	14 February 2020 22 February 2021	1.50%	1.90%	1.69%
Other Currency Accumulation Share Class "E" Accumulation Share Class	EUR	14 February 2020	1.50% 1.50%	1.90% 2.65%	1.70% 2.45%
"I" Accumulation Share Class	EUR	20 March 2020	0.75%	1.11%	0.87%
"I" Accumulation Share Class	GBP	14 February 2020	0.75%	1.11%	0.86%
"I" Accumulation Share Class	USD	14 February 2020	0.75%	1.11%	0.86%
"I" Share Class <sup>(b)</sup> "I" Share Class	AUD GBP	16 March 2021 14 February 2020	0.75% 0.75%	1.11% 1.11%	0.86% 0.86%
"I" Share Class	USD	14 February 2020 14 February 2020	0.75%	1.11%	0.86%
I Stiate Class					
"IO" Share Class <sup>(b)</sup>	USD	22 February 2021	0.00%	0.36%	0.11%
"IO" Share Class "P" Accumulation Share Class "P" Accumulation Share Class "P" Accumulation Share Class	GBP USD	14 February 2020 14 February 2020 14 February 2020	1.25% 1.25%	0.36% 1.65% 1.65%	0.11% 1.42% 1.42%

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
Global Environmental Impact Equity Portfolio (Continued)	ODD	44 5-1	4.050/	4.050/	4 440/
"P" Share Class "P" Share Class	GBP USD	14 February 2020 14 February 2020	1.25% 1.25%	1.65% 1.65%	1.41% 1.41%
"R" Accumulation Share Class	GBP	14 February 2020	0.75%	1.15%	0.94%
"R" Accumulation Share Class	USD	14 February 2020	0.75%	1.15%	0.94%
"R" Share Class	GBP	14 February 2020	0.75%	1.15%	0.94%
"R" Share Class	USD	14 February 2020	0.75%	1.15%	0.94%
Global Equity Income Portfolio	USD	-			
Base Accumulation Share Class	USD	14 November 2005	1.50%	1.90%	1.90%
Base Currency Share Class	USD	4 December 1992	1.50%	1.90%	1.90%
"A" Share Class "E" Accumulation Share Class	EUR	5 March 2001 31 July 2001	1.50% 1.50%	2.40% 2.65%	2.40% 2.65%
"I" Accumulation Share Class	USD	26 October 2007	0.65%	1.01%	1.01%
"P" Accumulation Share Class	USD	8 September 2008	1.25%	1.65%	1.65%
"P" Share Class	USD	8 September 2008	1.25%	1.65%	1.65%
"R" (Dis) (Gross Quarterly) Share Class	USD	2 January 2019	0.65%	1.05%	1.05%
"R" Accumulation Share Class	USD	13 December 2012	0.65%	1.05%	1.05%
"R" Share Class	GBP	13 December 2012	0.65%	1.05%	1.05%
"R" Share Class	USD	13 December 2012	0.65%	1.05%	1.05%
Global Equity Partners ESG Portfolio	USD	16 Contombor 2000	1 500/	1 750/	1 750/
Base Accumulation Share Class Other Currency Share Class	USD GBP	16 September 2008 14 May 2010	1.50% 1.50%	1.75% 1.75%	1.75% 1.75%
"A" Accumulation Share Class	USD	16 September 2008	1.50%	2.25%	2.25%
"A" Share Class	USD	16 September 2008	1.50%	2.25%	2.25%
"E" Accumulation Share Class	EUR	16 September 2008	1.50%	2.25%	2.25%
"E" Share Class	EUR	16 September 2008	1.50%	2.25%	2.25%
"I" Accumulation Share Class	USD	16 September 2008	0.75%	0.96%	0.96%
"P" Accumulation Share Class	EUR	16 September 2008	1.25%	1.50%	1.50%
"P" Accumulation Share Class	USD	16 September 2008	1.25%	1.50%	1.50%
"P" Share Class	EUR	16 September 2008	1.25%	1.50%	1.50%
"P" Share Class	USD	16 September 2008	1.25%	1.50%	1.50%
"R" Share Class Global Equity Partners Portfolio	USD USD	3 December 2012	0.75%	1.00%	1.00%
Base Accumulation Share Class	USD	23 February 2006	1.50%	1.90%	1.66%
Base Accumulation Share Class (USD Hedged Class)	USD	10 April 2015	1.50%	1.90%	1.66%
Base Currency Share Class	USD	25 July 2007	1.50%	1.90%	1.66%
Base Currency Share Class (USD Hedged Class)	USD	10 April 2015	1.50%	1.90%	1.66%
Other Currency Accumulation Share Class	EUR	23 February 2006	1.50%	1.90%	1.66%
Other Currency Accumulation Share Class	GBP	3 July 2006	1.50%	1.90%	1.65%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	10 April 2015	1.50%	1.90%	1.66%
Other Currency Share Class	GBP	3 July 2006	1.50%	1.90%	1.66%
Other Currency Share Class (EUR Hedged Class)	EUR USD	10 April 2015	1.50%	1.90%	1.66%
"A" Accumulation Share Class "A" Share Class	USD	17 April 2009 17 April 2009	1.50% 1.50%	2.40% 2.40%	2.16% 2.16%
"E" Accumulation Share Class	EUR	17 April 2009	1.50%	2.65%	2.41%
"I" Accumulation Share Class	EUR	13 December 2011	0.75%	1.11%	0.84%
"I" Accumulation Share Class	USD	25 October 2013	0.75%	1.11%	0.83%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	15 March 2018	0.75%	1.11%	0.83%
"I" Accumulation Share Class (USD Hedged Class)	USD	20 January 2017	0.75%	1.11%	0.83%
"I" Share Class	GBP	14 November 2013	0.75%	1.11%	0.83%
"I" Share Class (USD Hedged Class) "IO" Accumulation Share Class	USD GBP	20 January 2017 5 June 2013	0.75% 0.00%	1.11%	0.83% 0.08%
"IO" Accumulation Share Class	USD	2 January 2013	0.00%	0.36% 0.36%	0.08%
"IO" Accumulation Share Class (USD Hedged Class)	USD	20 March 2015	0.00%	0.36%	0.09%
"IO" Share Class	USD	30 June 2014	0.00%	0.36%	0.08%
"P" Accumulation Share Class	USD	17 April 2009	1.25%	1.65%	1.39%
"P" Accumulation Share Class (USD Hedged Class)	USD	20 January 2017	1.25%	1.65%	1.39%
"P" Share Class	USD	17 April 2009	1.25%	1.65%	1.38%
"P" Share Class (USD Hedged Class)	USD	20 January 2017	1.25%	1.65%	1.39%
"R" Accumulation Share Class	EUR	16 October 2015	0.75%	1.15%	0.91%
"R" Accumulation Share Class "B" Accumulation Share Class	GBP	16 October 2015	0.75%	1.15%	0.91%
"R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class)	USD EUR	13 December 2012 16 October 2015	0.75% 0.75%	1.15% 1.15%	0.91% 0.91%
"R" Accumulation Share Class (USD Hedged Class)	USD	16 October 2015	0.75%	1.15%	0.90%
"R" Share Class	GBP	13 December 2012	0.75%	1.15%	0.91%
"R" Share Class	USD	13 December 2012	0.75%	1.15%	0.91%
"R" Share Class (EUR Hedged Class)	EUR	16 October 2015	0.75%	1.15%	0.91%
"R" Share Class (USD Hedged Class)	USD	16 October 2015	0.75%	1.15%	0.91%
Global Future Health Care Equity Portfolio	USD	000 4 3 555			4
Base Accumulation Share Class	USD	30 September 2020	1.50%	1.90%	1.73%
Base Currency Share Class	USD	30 September 2020	1.50%	1.90%	1.76%
"E" Accumulation Share Class "I" Accumulation Share Class	EUR EUR	6 November 2020 26 October 2020	1.50% 0.75%	2.40% 1.11%	2.24% 0.90%
"I" Accumulation Share Class	USD	30 September 2020	0.75%	1.11%	0.90%
"I" Share Class	USD	30 September 2020	0.75%	1.11%	0.92 %
"P" Accumulation Share Class	USD	30 September 2020	1.25%	1.65%	1.48%
"P" Share Class	USD	30 September 2020	1.25%	1.65%	1.47%
"R" Accumulation Share Class	GBP	30 September 2020	0.75%	1.15%	1.01%
"R" Accumulation Share Class	USD	30 September 2020	0.75%	1.15%	1.00%
"R" Share Class	GBP	30 September 2020	0.75%	1.15%	0.98%
"R" Share Class	USD	30 September 2020	0.75%	1.15%	0.98%
Global Future Technology Leaders Equity Portfolio	USD	05.51			
Base Accumulation Share Class	USD	25 February 2020	1.50%	1.90%	1.65%

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
Global Future Technology Leaders Equity Portfolio (Continued)	1100	05 E.L	4.500/	4.000/	4.040/
Base Currency Share Class Other Currency Accumulation Share Class	USD EUR	25 February 2020 25 February 2020	1.50% 1.50%	1.90% 1.90%	1.61% 1.64%
"E" Accumulation Share Class	EUR	25 February 2020	1.50%	2.65%	2.39%
"I" Accumulation Share Class	USD	25 February 2020	0.75%	1.11%	0.80%
"I" Share Class <sup>(b)</sup>	GBP	6 April 2021	0.75%	1.11%	0.80%
"I" Share Class	USD	25 February 2020	0.75%	1.11%	0.80%
"IO" Accumulation Share Class "P" Accumulation Share Class	USD USD	25 February 2020 19 March 2020	0.00% 1.25%	0.36% 1.65%	0.05% 1.35%
"P" Share Class	USD	19 March 2020	1.25%	1.65%	1.35%
"R" Accumulation Share Class	GBP	25 February 2020	0.75%	1.15%	0.89%
"R" Accumulation Share Class <sup>(b)</sup>	USD	18 December 2020	0.75%	1.15%	0.89%
"R" Share Class	EUR	26 June 2020	0.75%	1.15%	0.89%
"R" Share Class "R" Share Class	GBP USD	25 February 2020 26 June 2020	0.75% 0.75%	1.15%	0.87% 0.88%
Global Millennials Equity Portfolio	USD	20 June 2020	0.7576	1.15%	0.00 /6
Base Accumulation Share Class	USD	19 September 2012	1.50%	1.90%	1.65%
Base Currency Share Class	USD	4 January 2016	1.50%	1.90%	1.65%
Other Currency Accumulation Share Class	EUR	27 January 2020	1.50%	1.90%	1.65%
Other Currency Accumulation Share Class	HKD	27 November 2020	1.50%	1.90%	1.66%
Other Currency Accumulation Share Class Other Currency Share Class	SGD EUR	27 November 2020 21 June 2019	1.50% 1.50%	1.90% 1.90%	1.67% 1.64%
"E" Accumulation Share Class	EUR	31 October 2018	1.50%	2.65%	2.40%
"E" Share Class	EUR	13 January 2016	1.50%	2.65%	2.39%
"I" Accumulation Share Class	EUR	17 May 2018	0.75%	1.11%	0.82%
"I" Accumulation Share Class	GBP	13 January 2016	0.75%	1.11%	0.82%
"I" Accumulation Share Class	USD GBP	19 September 2012	0.75%	1.11%	0.82%
"I" Share Class "I" Share Class	USD	13 January 2016 4 January 2016	0.75% 0.75%	1.11% 1.11%	0.82% 0.82%
"IO" Share Class	USD	31 July 2020	0.75%	0.36%	0.02 %
"P" Accumulation Share Class	USD	4 January 2016	1.25%	1.65%	1.37%
"P" Share Class	USD	4 January 2016	1.25%	1.65%	1.38%
"R" Accumulation Share Class	GBP	13 January 2016	0.75%	1.15%	0.89%
"R" Accumulation Share Class	USD	3 December 2012	0.75%	1.15%	0.89%
"R" Share Class "R" Share Class	GBP USD	4 January 2016 3 December 2012	0.75% 0.75%	1.15% 1.15%	0.89% 0.89%
India Equity Portfolio	USD	3 December 2012	0.7376	1.1376	0.0376
Base Accumulation Share Class	USD	26 March 2008	1.75%	2.25%	1.95%
Base Currency Share Class	USD	26 March 2008	1.75%	2.25%	1.95%
Other Currency Accumulation Share Class	SEK	23 February 2015	1.75%	2.25%	1.95%
Other Currency Accumulation Share Class	SGD	16 August 2019	1.75%	2.25%	1.97%
Other Currency Share Class "A" Accumulation Share Class	GBP USD	14 May 2010 25 May 2016	1.75% 1.75%	2.25% 2.75%	1.97% 2.45%
"A" Share Class	USD	26 March 2008	1.75%	2.75%	2.45%
"E" Accumulation Share Class	EUR	26 March 2008	1.75%	2.75%	2.45%
"I" Accumulation Share Class	EUR	12 June 2015	0.85%	1.31%	0.98%
"I" Accumulation Share Class	USD	26 March 2008	0.85%	1.31%	0.98%
"I" Share Class "I" Share Class	GBP USD	11 August 2015	0.85% 0.85%	1.31% 1.31%	0.98% 0.98%
"IO" Accumulation Share Class	USD	26 March 2008 23 July 2015	0.00%	0.46%	0.98%
"P" Accumulation Share Class	EUR	12 June 2015	1.25%	1.75%	1.43%
"P" Accumulation Share Class	USD	8 September 2008	1.25%	1.75%	1.43%
"P" Share Class	USD	8 September 2008	1.25%	1.75%	1.44%
"R" Accumulation Share Class	EUR	20 October 2015	0.85%	1.35%	1.05% 1.05%
"R" Accumulation Share Class "R" Share Class	USD GBP	3 December 2012 10 December 2012	0.85% 0.85%	1.35% 1.35%	1.05%
"R" Share Class	USD	3 December 2012	0.85%	1.35%	1.05%
Japan Equity Partners Portfolio	JPY		3.5570	,0	
Base Accumulation Share Class	JPY	27 May 2015	1.50%	1.90%	1.65%
Other Currency Accumulation Share Class	EUR	30 September 2020	1.50%	1.90%	1.68%
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF EUR	27 May 2015	1.50%	1.90%	1.65%
Other Currency Accumulation Share Class (EUR Hedged Class) "I" Accumulation Close Share Class	JPY	27 May 2015 1 August 2016	1.50% 0.75%	1.90% 1.11%	1.64% 0.82%
"I" Accumulation Share Class	EUR	29 June 2018	0.75%	1.11%	0.82%
"I" Accumulation Share Class	GBP	27 May 2015	0.75%	1.11%	0.82%
"I" Accumulation Share Class	JPY	27 May 2015	0.75%	1.11%	0.82%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	27 May 2015	0.75%	1.11%	0.82%
"I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (USD Hedged Class)	GBP USD	27 May 2015 14 March 2016	0.75%	1.11%	0.82%
"I" Accumulation Share Class (USD Hedged Class) "I" Share Class	GBP	7 December 2017	0.75% 0.75%	1.11% 1.11%	0.82% 0.82%
"IO" Accumulation Share Class	JPY	20 August 2020	0.00%	0.36%	0.02 %
"IO" Accumulation Share Class	USD	16 September 2020	0.00%	0.36%	0.07%
"P" Accumulation Share Class	JPY	14 March 2016	1.25%	1.65%	1.37%
"P" Accumulation Share Class (USD Hedged Class)	USD	14 March 2016	1.25%	1.65%	1.37%
"P" Share Class (GBP Hedged Class) "P" Share Class (USD Hedged Class)	GBP USD	12 October 2016 10 August 2018	1.25% 1.25%	1.65%	1.38% 1.38%
"R" Accumulation Share Class	JPY	27 May 2015	0.75%	1.65% 1.15%	0.89%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	27 May 2015	0.75%	1.15%	0.89%
"R" Accumulation Share Class (GBP Hedged Class)	GBP	27 May 2015	0.75%	1.15%	0.90%
"R" Accumulation Share Class (USD Hedged Class)	USD	18 December 2017	0.75%	1.15%	0.90%
"R" Share Class	GBP	18 November 2020	0.75%	1.15%	0.89%
"R" Share Class <sup>(b)</sup> """ Share Class (GRP Hedged Class)	JPY GBP	4 December 2020	0.75%	1.15%	0.92%
"R" Share Class (GBP Hedged Class)	GBP	11 November 2015	0.75%	1.15%	0.89%

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
Japan Equity Portfolio	JPY				
Base Accumulation Share Class	JPY	14 November 2005	1.50%	1.90%	1.66%
Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class)	JPY EUR	30 April 1996 26 April 2011	1.50% 1.50%	1.90% 1.90%	1.66% 1.66%
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	12 June 2013	1.50%	1.90%	1.66%
Other Currency Accumulation Share Class (USD Hedged Class)	USD	2 May 2013	1.50%	1.90%	1.68%
Other Currency Share Class	GBP	14 May 2010	1.50%	1.90%	1.67%
Other Currency Share Class "A" Share Class	USD	21 January 2002	1.50% 1.50%	1.90% 2.40%	1.67%
"B" Share Class	USD	5 March 2001 5 March 2001	1.50%	3.40%	2.16% 3.16%
"E" Accumulation Share Class	EUR	31 July 2001	1.50%	2.65%	2.41%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	17 May 2013	1.50%	2.65%	2.41%
"I" Accumulation Close Share Class	JPY	1 June 2016	0.65%	1.01%	0.74%
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class)	JPY EUR	31 October 2007 5 April 2013	0.65% 0.65%	1.01% 1.01%	0.74% 0.74%
"I" Accumulation Share Class (USD Hedged Class)	USD	16 August 2013	0.65%	1.01%	0.74%
"I" Share Class	JPY	13 November 2001	0.65%	1.01%	0.74%
"I" Share Class (GBP Hedged Class)	GBP	26 August 2016	0.65%	1.01%	0.74%
"IS" Accumulation Snap Share Class(b)	EUR	18 March 2021	0.52%	0.88%	0.62%
"IS" Accumulation Snap Share Class <sup>(b)</sup> "IS" Accumulation Snap Share Class (EUR Hedged Class) <sup>(b)</sup>	JPY EUR	30 December 2020 30 December 2020	0.52% 0.52%	0.88% 0.88%	0.61% 0.62%
"P" Accumulation Share Class	JPY	8 September 2008	1.25%	1.65%	1.39%
"P" Accumulation Share Class (USD Hedged Class)	USD	2 May 2013	1.25%	1.65%	1.39%
"P" Share Class	JPY	8 September 2008	1.25%	1.65%	1.39%
"R" Accumulation Snap Share Class	JPY	3 December 2012	0.65%	1.05%	0.82%
"R" Share Class (GBP Hedged Class) "R" Snap Share Class	GBP GBP	26 August 2016 10 December 2012	0.65% 0.65%	1.05% 1.05%	0.81% 0.81%
"R" Snap Share Class	JPY	3 December 2012	0.65%	1.05%	0.81%
"R" Snap Share Class	USD	23 February 2018	0.65%	1.05%	0.82%
US Equity Portfolio	USD				
Base Accumulation Share Class	USD	3 February 2006	1.50%	1.90%	1.66%
Base Currency Share Class Other Currency Accumulation Share Class	USD EUR	3 February 2006 29 November 2010	1.50% 1.50%	1.90% 1.90%	1.66% 1.66%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	17 June 2009	1.50%	1.90%	1.66%
Other Currency Share Class	GBP	14 May 2010	1.50%	1.90%	1.66%
Other Currency Share Class	SGD	21 June 2011	1.50%	1.90%	1.66%
"A" Share Class	USD EUR	3 February 2006	1.50% 1.50%	2.40%	2.16% 2.42%
"E" Accumulation Share Class "E" Accumulation Share Class (EUR Hedged Class)	EUR	3 February 2006 6 July 2010	1.50%	2.65% 2.65%	2.42%
"I" Accumulation Share Class	EUR	19 June 2015	0.75%	1.11%	0.84%
"I" Accumulation Share Class	USD	26 October 2007	0.75%	1.11%	0.84%
"I" Share Class	GBP	27 September 2010	0.75%	1.11%	0.84%
"I" Share Class "IO" Accumulation Share Class	USD	11 June 2010 8 June 2011	0.75% 0.00%	1.11% 0.36%	0.84% 0.09%
"IS" Share Class	GBP	31 July 2018	0.45%	0.81%	0.09%
"P" Accumulation Share Class	USD	8 September 2008	1.25%	1.65%	1.39%
"P" Share Class	USD	8 September 2008	1.25%	1.65%	1.38%
"R" Accumulation Share Class	EUR	10 December 2012	0.75%	1.15%	0.91%
"R" Accumulation Share Class "R" Accumulation Share Class (EUR Hedged Class)	USD EUR	13 December 2012 5 December 2012	0.75% 0.75%	1.15% 1.15%	0.91% 0.92%
"R" Share Class	GBP	10 December 2012	0.75%	1.15%	0.92%
"R" Share Class	USD	10 December 2012	0.75%	1.15%	0.91%
US Focused Growth Equity Portfolio	USD				
Base Accumulation Share Class	USD	14 November 2005	1.50% 1.50%	1.90%	1.90% 1.90%
Base Currency Share Class "A" Share Class	USD	15 November 1999 5 March 2001	1.50%	1.90% 2.40%	2.40%
"B" Share Class	USD	5 March 2001	1.50%	3.40%	3.40%
"E" Accumulation Share Class	EUR	10 January 2005	1.50%	2.65%	2.65%
"I" Accumulation Share Class	USD	26 October 2007	0.75%	1.11%	1.11%
"I" Share Class "P" Accumulation Share Class	USD	6 July 2001 8 September 2008	0.75% 1.25%	1.11% 1.65%	1.11% 1.65%
"P" Share Class	USD	8 September 2008	1.25%	1.65%	1.65%
"R" Accumulation Share Class	USD	13 December 2012	0.75%	1.15%	1.15%
"R" Share Class	GBP	10 December 2012	0.75%	1.15%	1.15%
"R" Share Class	USD	13 December 2012	0.75%	1.15%	1.15%
US Small Cap Equity Portfolio <sup>(b)</sup> Base Accumulation Share Class	USD USD	15 June 2018	1.50%	1.90%	1.90%
Base Currency Share Class	USD	15 June 2018	1.50%	1.90%	1.90%
"E" Accumulation Share Class	EUR	15 June 2018	1.50%	2.65%	2.65%
"I" Accumulation Share Class	USD	15 June 2018	0.75%	1.11%	1.11%
"I" Share Class	USD	15 June 2018	0.75%	1.11%	1.11%
"P" Accumulation Share Class "P" Accumulation Share Class (EUR Hedged Class)	USD EUR	15 June 2018 21 August 2018	1.25% 1.25%	1.65% 1.65%	1.65% 1.65%
"P" Share Class	USD	15 June 2018	1.25%	1.65%	1.65%
"R" Accumulation Share Class	USD	15 June 2018	0.75%	1.15%	1.15%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	11 July 2018	0.75%	1.15%	1.15%
"R" Share Class	GBP	11 March 2019	0.75%	1.15%	1.15%
"R" Share Class US Technology Opportunities Equity Portfolio	USD USD	15 June 2018	0.75%	1.15%	1.15%
Base Accumulation Share Class	USD	30 October 2020	1.50%	1.90%	1.73%
Base Currency Share Class	USD	30 October 2020	1.50%	1.90%	1.73%
Other Currency Accumulation Share Class	EUR	30 October 2020	1.50%	1.90%	1.73%
"E" Accumulation Share Class	EUR	30 October 2020	1.50%	2.40%	2.23%

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
US Technology Opportunities Equity Portfolio (Continued)					
"I" Accumulation Share Class "I" Accumulation Share Class	GBP USD	30 October 2020 30 October 2020	0.75% 0.75%	1.11% 1.11%	0.91% 0.89%
"I" Share Class	USD	30 October 2020	0.75%	1.11%	0.03%
"IO" Accumulation Share Class	USD	30 October 2020	0.00%	0.36%	0.15%
"P" Accumulation Share Class	USD	30 October 2020	1.25%	1.65%	1.45%
"R" Accumulation Share Class "R" Accumulation Share Class	GBP USD	30 October 2020 30 October 2020	0.75% 0.75%	1.15% 1.15%	1.00% 0.98%
"R" Share Class	USD	30 October 2020	0.75%	1.15%	0.98%
Global Infrastructure Equity Portfolio	USD				
Base Accumulation Share Class	USD	2 December 2016	1.50%	1.90%	1.90%
Base Currency (Dis) (Gross Quarterly) Share Class Base Currency Share Class	USD USD	2 December 2016 2 December 2016	1.50% 1.50%	1.90% 1.90%	1.90% 1.90%
Other Currency (Dis) (Gross Quarterly) Share Class	EUR	2 December 2016	1.50%	1.90%	1.90%
Other Currency Accumulation Share Class	EUR	2 December 2016	1.50%	1.90%	1.90%
Other Currency Share Class	EUR	2 December 2016	1.50%	1.90%	1.90%
"E" (Dis) (Gross Quarterly) Share Class "E" Accumulation Share Class	EUR EUR	21 December 2016 21 December 2016	1.50% 1.50%	2.65% 2.65%	2.65% 2.65%
"E" Share Class	EUR	21 December 2016	1.50%	2.65%	2.65%
"I" (Dis) (Gross Quarterly) Share Class	GBP	23 December 2016	0.75%	1.11%	1.11%
"I" (Dis) (Gross Quarterly) Share Class	USD	2 December 2016	0.75%	1.11%	1.11%
"I" Accumulation Share Class "I" Accumulation Share Class	GBP USD	23 December 2016 2 December 2016	0.75% 0.75%	1.11% 1.11%	1.11% 1.11%
"I" Share Class	GBP	23 December 2016	0.75%	1.11%	1.11%
"I" Share Class	USD	2 December 2016	0.75%	1.11%	1.11%
"P" (Dis) (Gross Quarterly) Share Class	USD	2 December 2016	1.25%	1.61%	1.61%
"P" Accumulation Share Class "P" Share Class	USD USD	2 December 2016	1.25%	1.61%	1.61% 1.61%
"R" (Dis) (Gross Quarterly) Share Class	GBP	2 December 2016 23 December 2016	1.25% 0.75%	1.61% 1.15%	1.01%
"R" (Dis) (Gross Quarterly) Share Class	USD	2 December 2016	0.75%	1.15%	1.15%
"R" Accumulation Share Class	GBP	23 December 2016	0.75%	1.15%	1.15%
"R" Accumulation Share Class	USD	2 December 2016	0.75%	1.15%	1.15%
"R" Share Class "R" Share Class	GBP USD	23 December 2016 2 December 2016	0.75% 0.75%	1.15% 1.15%	1.15% 1.15%
Global Real Estate Equity Portfolio	USD	Z DCCCIIIDCI ZOTO	0.1070	1.1070	1.1070
Base Accumulation Share Class	USD	2 December 2016	1.50%	1.90%	1.90%
Base Currency (Dis) (Gross Quarterly) Share Class	USD	2 December 2016	1.50%	1.90%	1.90%
Base Currency Share Class Other Currency (Dis) (Gross Quarterly) Share Class	USD EUR	2 December 2016 2 December 2016	1.50% 1.50%	1.90% 1.90%	1.90% 1.90%
Other Currency Accumulation Share Class	EUR	2 December 2016	1.50%	1.90%	1.90%
Other Currency Share Class	EUR	2 December 2016	1.50%	1.90%	1.90%
"E" (Dis) (Gross Quarterly) Share Class	EUR	21 December 2016	1.50%	2.65%	2.65%
"E" Accumulation Share Class "E" Share Class	EUR EUR	21 December 2016 21 December 2016	1.50% 1.50%	2.65% 2.65%	2.65% 2.65%
"I" (Dis) (Gross Quarterly) Share Class	GBP	23 December 2016	0.75%	1.11%	1.11%
"I" (Dis) (Gross Quarterly) Share Class	USD	2 December 2016	0.75%	1.11%	1.11%
"I" Accumulation Share Class	GBP	23 December 2016	0.75%	1.11%	1.11%
"I" Accumulation Share Class "I" Share Class	USD GBP	2 December 2016 23 December 2016	0.75% 0.75%	1.11% 1.11%	1.11% 1.11%
"I" Share Class	USD	2 December 2016	0.75%	1.11%	1.11%
"P" (Dis) (Gross Quarterly) Share Class	USD	9 January 2017	1.25%	1.61%	1.61%
"P" Accumulation Share Class	USD	9 January 2017	1.25%	1.61%	1.61%
"P" Share Class "R" (Dis) (Gross Quarterly) Share Class	USD GBP	9 January 2017 23 December 2016	1.25% 0.75%	1.61% 1.15%	1.61% 1.15%
"R" (Dis) (Gross Quarterly) Share Class	USD	2 December 2016	0.75%	1.15%	1.15%
"R" Accumulation Share Class	GBP	23 December 2016	0.75%	1.15%	1.15%
"R" Accumulation Share Class	USD	2 December 2016	0.75%	1.15%	1.15%
"R" Share Class "R" Share Class	GBP USD	23 December 2016 2 December 2016	0.75% 0.75%	1.15% 1.15%	1.15% 1.15%
North America Energy & Energy Infrastructure Equity Portfolio	USD	Z DCCCIIIDCI ZOTO	0.1070	1.1070	1.1070
Base Accumulation Share Class	USD	14 April 2014	1.50%	1.90%	1.90%
Base Currency Share Class	USD	14 April 2014	1.50%	1.90%	1.90%
"A" Share Class "E" Accumulation Share Class	USD EUR	26 May 2017 14 April 2014	1.50% 1.50%	2.40% 2.65%	2.40% 2.65%
"I" Accumulation Share Class	USD	14 April 2014	0.75%	1.11%	1.11%
"I" Share Class	USD	14 April 2014	0.75%	1.11%	1.11%
"P" Accumulation Share Class	USD	23 May 2014	1.25%	1.61%	1.61%
"P" Share Class "R" Accumulation Share Class	USD EUR	23 May 2014 20 October 2015	1.25% 0.75%	1.61% 1.15%	1.61% 1.15%
"R" Accumulation Share Class	USD	14 April 2014	0.75%	1.15%	1.15%
"R" Share Class	USD	14 April 2014	0.75%	1.15%	1.15%
Emerging Markets CORE® Equity Portfolio	USD	·			
Base Accumulation Close Share Class	USD	10 August 2009	1.35%	1.75%	1.52%
Base Accumulation Snap Share Class Base Currency Snap Share Class	USD USD	1 December 2017 28 April 2017	1.35% 1.35%	1.75% 1.75%	1.51% 1.51%
Other Currency Accumulation Close Share Class	EUR	30 January 2017	1.35%	1.75%	1.51%
Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD)	CHF	4 April 2018	1.35%	1.75%	1.52%
Other Currency Accumulation Close Share Class (Long Emerging Markets CCY vs. USD)	EUR	27 April 2018	1.35%	1.75%	1.52%
"A" Accumulation Snap Share Class (Long Emerging Markets CCY vs. USD) "A" Snap Share Class <sup>(b)</sup>	PLN	2 May 2019	1.35%	2.25%	2.01%
"E" Accumulation Close Share Class	USD EUR	8 January 2021 7 August 2017	1.35% 1.35%	2.25% 2.50%	2.02% 2.26%
"I" Accumulation Close Share Class	EUR	8 January 2018	0.65%	1.01%	0.74%
"I" Accumulation Close Share Class	USD	10 August 2009	0.65%	1.01%	0.74%

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
Emerging Markets CORE® Equity Portfolio (Continued)	CDD	2.142040	0.050/	4.040/	0.740/
"I" Accumulation Snap Share Class "I" Close Share Class	GBP EUR	2 May 2019 9 May 2018	0.65% 0.65%	1.01% 1.01%	0.74% 0.74%
"IO" Accumulation Close Share Class	GBP	8 July 2011	0.00%	0.36%	0.09%
"IO" Accumulation Close Share Class	JPY	4 March 2019	0.00%	0.36%	0.09%
"IO" Accumulation Close Share Class	USD	10 August 2009	0.00%	0.36%	0.09%
"IO" Accumulation Snap Share Class <sup>(b)</sup>	JPY	23 March 2021	0.00%	0.36%	0.10%
"IO" Accumulation Snap Share Class	USD USD	12 December 2017	0.00%	0.36%	0.09%
"IO" Snap Share Class "P" Accumulation Close Share Class	USD	14 June 2017 19 November 2012	0.00% 0.80%	0.36% 1.20%	0.09% 0.94%
"P" Close Share Class	USD	19 November 2012	0.80%	1.20%	0.95%
"R" Accumulation Close Share Class	USD	3 December 2012	0.65%	1.05%	0.82%
"R" Accumulation Close Share Class (Long Emerging Markets CCY vs. USD)	EUR	4 April 2018	0.65%	1.05%	0.83%
"R" Close Share Class	GBP	10 December 2012	0.65%	1.05%	0.82%
"R" Close Share Class	USD	3 December 2012	0.65%	1.05%	0.82%
Europe CORE® Equity Portfolio Base Accumulation Share Class	EUR EUR	14 November 2005	1.25%	1.50%	1.41%
Base Currency Share Class	EUR	1 October 1999	1.25%	1.50%	1.41%
Other Currency Accumulation Share Class	USD	27 April 2017	1.25%	1.50%	1.41%
Other Currency Accumulation Share Class (USD Hedged Class)	USD	8 June 2018	1.25%	1.50%	1.41%
Other Currency Share Class	GBP	4 May 2017	1.25%	1.50%	1.42%
Other Currency Share Class	USD	13 April 2017	1.25%	1.50%	1.41%
"A" Accumulation Share Class	EUR	4 May 2017	1.25%	2.00%	1.91%
"A" Accumulation Share Class "A" Accumulation Share Class (PLN Hedged Class)	USD PLN	7 August 2017 2 May 2019	1.25% 1.25%	2.00% 2.00%	1.90% 1.91%
"A" Share Class	EUR	5 March 2001	1.25%	2.00%	1.91%
"A" Share Class	USD	31 October 2006	1.25%	2.00%	1.91%
"E" Accumulation Share Class	EUR	10 January 2005	1.25%	2.00%	1.91%
"I" Accumulation Share Class	CHF	4 January 2018	0.50%	0.71%	0.59%
"I" Accumulation Share Class	EUR	5 September 2006	0.50%	0.71%	0.59%
"I" Accumulation Share Class	USD	4 May 2017	0.50%	0.71%	0.59%
"I" Accumulation Share Class (CHF Hedged Class)	CHF EUR	12 March 2018	0.50% 0.50%	0.71% 0.71%	0.59% 0.59%
"I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (USD Hedged Class)	USD	25 July 2018 19 March 2018	0.50%	0.71%	0.59%
"I" Share Class	EUR	28 October 2002	0.50%	0.71%	0.58%
"IO" Accumulation Share Class	EUR	10 December 2007	0.00%	0.21%	0.09%
"IO" Accumulation Share Class (Long European CCY vs. EUR)	SGD	26 April 2019	0.00%	0.21%	0.09%
"IS" Accumulation Share Class <sup>(b)</sup>	EUR	18 December 2020	0.40%	0.61%	0.49%
"P" Accumulation Share Class	EUR	11 June 2007	1.00%	1.25%	1.14%
"P" Share Class	EUR	4 May 2017	1.00%	1.25%	1.15%
"P" Share Class "P" Share Class	GBP USD	4 May 2017 8 May 2017	1.00% 1.00%	1.25% 1.25%	1.14% 1.14%
"R" Accumulation Share Class	EUR	10 December 2012	0.50%	0.75%	0.66%
"R" Share Class	EUR	3 December 2012	0.50%	0.75%	0.65%
"R" Share Class	GBP	3 December 2012	0.50%	0.75%	0.65%
"R" Share Class	USD	4 May 2017	0.50%	0.75%	0.65%
Global CORE® Equity Portfolio	USD	04 Navember 2005	4.050/	4.500/	4.200/
Base Accumulation Close Share Class Base Accumulation Snap Share Class	USD	21 November 2005 14 November 2005	1.25% 1.25%	1.50% 1.50%	1.39% 1.38%
Base Currency (Dis) (Gross Quarterly) Close Share Class	USD	7 November 2018	1.25%	1.50%	1.30%
Base Currency Close Share Class	USD	21 November 2005	1.25%	1.50%	1.39%
Base Currency Snap Share Class	USD	14 October 2004	1.25%	1.50%	1.38%
Other Currency Accumulation Close Share Class	HKD	30 January 2019	1.25%	1.50%	1.39%
Other Currency Accumulation Close Share Class	SGD	13 February 2018	1.25%	1.50%	1.38%
Other Currency Accumulation Close Share Class (AUD Hedged Class)	AUD	30 January 2019	1.25%	1.50%	1.39%
Other Currency Accumulation Close Share Class (SGD Hedged Class)	SGD	16 April 2018 19 October 2017	1.25%	1.50%	1.39%
Other Currency Accumulation Snap Share Class Other Currency Accumulation Snap Share Class (EUR Hedged Class)	EUR EUR	22 August 2019	1.25% 1.25%	1.50% 1.50%	1.39% 1.41%
"A" Snap Share Class	USD	8 March 2006	1.25%	2.00%	1.89%
"E" Accumulation Close Share Class	EUR	31 October 2006	1.25%	2.00%	1.89%
"E" Accumulation Snap Share Class	EUR	29 June 2005	1.25%	2.00%	1.89%
"E" Accumulation Snap Share Class (EUR Hedged Class) "G" Snap Share Class <sup>(b)</sup>	EUR	5 March 2018	1.25%	2.00%	1.88%
	USD	7 December 2020	0.00%	0.25%	0.13%
"I" Accumulation Close Share Class	EUR	26 October 2007	0.50%	0.71%	0.57%
"I" Accumulation Close Share Class "I" Accumulation Close Share Class (CHF Hedged Class)	USD CHF	31 January 2006 26 March 2018	0.50% 0.50%	0.71% 0.71%	0.57% 0.57%
"I" Accumulation Close Share Class (CHI Hedged Class)	EUR	26 February 2018	0.50%	0.71%	0.56%
"I" Accumulation Snap Share Class <sup>(b)</sup>	GBP	7 December 2020	0.50%	0.71%	0.57%
"I" Accumulation Snap Share Class	USD	6 June 2019	0.50%	0.71%	0.56%
"I" Accumulation Snap Share Class (EUR Hedged Class)	EUR	5 March 2018	0.50%	0.71%	0.56%
"I" Close Share Class	GBP	23 December 2016	0.50%	0.71%	0.57%
"I" Close Share Class	USD	10 July 2006	0.50%	0.71%	0.57%
"I" Snap Share Class "IO" (Dis) (Can Monthly) Snap Share Class	USD	14 October 2004 14 June 2019	0.50% 0.00%	0.71% 0.21%	0.57% 0.07%
"IO" (Dis) (Cap Monthly) Snap Share Class "IO" Accumulation Close Share Class	EUR	25 September 2008	0.00%	0.21%	0.07%
"IO" Accumulation Close Share Class (b)	GBP	19 August 2008	0.00%	0.21%	0.07%
"IO" Accumulation Close Share Class	USD	30 November 2007	0.00%	0.21%	0.07%
"IO" Accumulation Snap Share Class	USD	21 April 2015	0.00%	0.21%	0.06%
"IO" Snap Share Class	USD	30 June 2014	0.00%	0.21%	0.06%
"IS" Accumulation Snap Share Class <sup>(b)</sup>	EUR	21 December 2020	0.40%	0.61%	0.47%
"IS" Accumulation Snap Share Class <sup>(b)</sup>	USD	9 February 2021	0.40%	0.61%	0.47%
"IS" Accumulation Snap Share Class (EUR Hedged Class)(b)	EUR	21 December 2020	0.40%	0.61%	0.47%
"P" Accumulation Snap Share Class	USD	11 June 2007	1.00%	1.25%	1.12%

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
Global CORE® Equity Portfolio (Continued)					
"P" Snap Share Class "R" Accumulation Close Share Class (CHF Hedged Class)	USD	3 April 2009 28 August 2018	1.00% 0.50%	1.25% 0.75%	1.11% 0.64%
"R" Accumulation Snap Share Class	EUR	19 October 2017	0.50%	0.75%	0.64%
"R" Accumulation Snap Share Class	USD	3 December 2012	0.50%	0.75%	0.63%
"R" Close Share Class	GBP	23 December 2016	0.50%	0.75%	0.63%
"R" Snap Share Class	USD	3 December 2012	0.50%	0.75%	0.64%
Global Small Cap CORE <sup>®</sup> Equity Portfolio Base Currency Close Share Class	USD	3 August 2006	1.25%	1.50%	1.45%
Base Currency Snap Share Class	USD	3 August 2006	1.25%	1.50%	1.44%
Other Currency Accumulation Snap Share Class	EUR	27 April 2017	1.25%	1.50%	1.45%
Other Currency Accumulation Snap Share Class	SEK	23 October 2015	1.25%	1.50%	1.44%
"A" Close Share Class "A" Snap Share Class	USD	30 March 2007 18 June 2007	1.25% 1.25%	2.00% 2.00%	1.94% 1.94%
"E" Accumulation Close Share Class	EUR	30 March 2007	1.25%	2.00%	1.94%
"E" Accumulation Snap Share Class	EUR	18 June 2007	1.25%	2.00%	1.94%
"I" Accumulation Close Share Class	GBP	24 August 2017	0.60%	0.81%	0.72%
"I" Accumulation Snap Share Class	EUR USD	31 October 2007	0.60% 0.60%	0.81%	0.72%
"I" Accumulation Snap Share Class "I" Close Share Class	GBP	7 June 2016 24 August 2017	0.60%	0.81% 0.81%	0.72% 0.72%
"IO" Accumulation Close Share Class	GBP	19 August 2008	0.00%	0.21%	0.12%
"IO" Accumulation Close Share Class	JPY	1 August 2018	0.00%	0.21%	0.12%
"IO" Accumulation Close Share Class	USD	30 November 2007	0.00%	0.21%	0.12%
"IO" Accumulation Snap Share Class "IO" Snap Share Class	USD	21 April 2015 30 June 2014	0.00% 0.00%	0.21% 0.21%	0.12% 0.12%
"P" Accumulation Snap Share Class	USD	11 June 2007	1.00%	1.25%	1.17%
"R" Accumulation Snap Share Class	USD	3 December 2012	0.60%	0.85%	0.79%
"R" Snap Share Class	GBP	9 July 2015	0.60%	0.85%	0.79%
"R" Snap Share Class	USD	3 December 2012	0.60%	0.85%	0.79%
US CORE® Equity Portfolio	USD USD	21 November 2005	1.00%	1 250/	1 1 1 1 0 /
Base Accumulation Close Share Class Base Accumulation Snap Share Class	USD	14 November 2005	1.00%	1.25% 1.25%	1.14% 1.15%
Base Currency Close Share Class	USD	21 November 2005	1.00%	1.25%	1.14%
Base Currency Snap Share Class	USD	18 November 1996	1.00%	1.25%	1.14%
Other Currency Accumulation Close Share Class	HKD	28 June 2019	1.00%	1.25%	1.14%
Other Currency Accumulation Close Share Class	SGD	20 June 2018	1.00%	1.25%	1.15%
"A" Snap Share Class "E" Accumulation Snap Share Class	USD EUR	5 March 2001 31 July 2001	1.00% 1.00%	1.75% 1.75%	1.65% 1.64%
"E" Accumulation Snap Share Class (EUR Hedged Class)	EUR	8 March 2018	1.00%	1.75%	1.65%
"I" Accumulation Close Share Class	HKD	31 May 2019	0.50%	0.71%	0.57%
"I" Accumulation Close Share Class	USD	14 September 2015	0.50%	0.71%	0.57%
"I" Accumulation Snap Share Class	USD	3 December 2014	0.50%	0.71%	0.57%
"I" Accumulation Snap Share Class (EUR Hedged Class) "I" Snap Share Class	EUR USD	8 March 2018 22 February 2002	0.50% 0.50%	0.71% 0.71%	0.57% 0.57%
"P" Accumulation Snap Share Class	USD	11 June 2007	0.80%	1.05%	0.92%
"P" Snap Share Class	USD	25 April 2008	0.80%	1.05%	0.94%
"R" Accumulation Snap Share Class	USD	3 December 2012	0.50%	0.75%	0.64%
"R" Snap Share Class	GBP USD	3 December 2012	0.50%	0.75%	0.64%
"R" Snap Share Class "U" Close Share Class	USD	3 December 2012 27 February 2004	0.50% 1.05%	0.75% 1.30%	0.63% 1.19%
US Small Cap CORE® Equity Portfolio	USD	27 Tobradry 2001	1.0070	1.0070	1.1070
Base Accumulation Close Share Class	USD	5 December 2005	1.25%	1.50%	1.50%
Base Accumulation Snap Share Class	USD	5 December 2005	1.25%	1.50%	1.50%
Base Currency Snap Share Class "A" Close Share Class	USD	5 December 2005 5 December 2005	1.25% 1.25%	1.50% 2.00%	1.50% 2.00%
"E" Accumulation Close Share Class	EUR	5 December 2005 5 December 2005	1.25%	2.00%	2.00%
"E" Accumulation Snap Share Class	EUR	5 December 2005	1.25%	2.00%	2.00%
"I" Accumulation Snap Share Class	USD	26 October 2007	0.60%	0.81%	0.77%
"I" Snap Share Class	USD	9 October 2006	0.60%	0.81%	0.79%
"IO" Accumulation Snap Share Class "P" Accumulation Snap Share Class	USD	7 April 2017 11 June 2007	0.00% 0.80%	0.21% 1.05%	0.18% 1.03%
"R" Accumulation Snap Share Class	USD	3 December 2012	0.60%	0.85%	0.85%
"R" Snap Share Class	GBP	10 December 2012	0.60%	0.85%	0.85%
"R" Snap Share Class	USD	3 December 2012	0.60%	0.85%	0.85%
Asia High Yield Bond Portfolio	USD	40.4	4.050/	4.500/	4.500/
Base Accumulation Share Class Base Currency (Dis) (Gross Monthly) Share Class	USD	13 August 2020 13 August 2020	1.25% 1.25%	1.50% 1.50%	1.50% 1.50%
Base Currency (Dis) (Stable Monthly) Share Class	USD	13 August 2020	1.25%	1.50%	1.50%
Other Currency (Dis) (Gross Monthly) Share Class	HKD	13 August 2020	1.25%	1.50%	1.50%
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	13 August 2020	1.25%	1.50%	1.50%
Other Currency (Dis) (Stable Monthly) Share Class (AUD Hedged Class)	AUD	13 August 2020	1.25%	1.50%	1.50%
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class) Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)	EUR GBP	13 August 2020 13 August 2020	1.25% 1.25%	1.50% 1.50%	1.50% 1.50%
Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)  Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	13 August 2020 13 August 2020	1.25%	1.50%	1.50%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	24 November 2020	1.25%	2.00%	2.00%
"E" Share Class (EUR Hedged Class)	EUR	24 November 2020	1.25%	2.00%	2.00%
"I SD" Accumulation Share Class	USD	8 October 2020	0.40%	0.61%	0.61%
"I SD" Share Class <sup>(b)</sup> "I" Accumulation Share Class	GBP USD	26 March 2021	0.40%	0.61%	0.59%
"I" Accumulation Share Class "I" Share Class	GBP	13 August 2020 4 November 2020	0.60% 0.60%	0.81% 0.81%	0.81% 0.81%
"I" Share Class	USD	13 August 2020	0.60%	0.81%	0.81%
"I" Share Class (GBP Hedged Class) <sup>(b)</sup>	GBP	25 February 2021	0.60%	0.81%	0.81%
"IS" Share Class	USD	13 August 2020	0.40%	0.61%	0.61%

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
Asia High Yield Bond Portfolio (Continued)	LIOD	40.4	0.000/	4.450/	4.450/
"P" Accumulation Share Class "P" Share Class	USD	13 August 2020 13 August 2020	0.90% 0.90%	1.15% 1.15%	1.15% 1.15%
"R" Share Class	GBP	4 November 2020	0.60%	0.85%	0.85%
Emerging Markets Corporate Bond Portfolio	USD				
Base Accumulation Share Class	USD	17 May 2011	1.25%	1.50%	1.39%
Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Monthly) Share Class	USD	1 December 2017 31 March 2017	1.25% 1.25%	1.50% 1.50%	1.39% 1.38%
Base Currency (Dis) (Stable Monthly) Share Class	USD	13 April 2017	1.25%	1.50%	1.39%
Base Currency Share Class	USD	17 May 2011	1.25%	1.50%	1.38%
Other Currency (Dis) (Gross Monthly) Share Class	HKD	30 January 2019	1.25%	1.50%	1.38%
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Monthly) Share Class (SGD Hedged Class)	AUD SGD	30 January 2019 31 March 2017	1.25% 1.25%	1.50% 1.50%	1.38% 1.39%
Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class)	AUD	1 June 2017	1.25%	1.50%	1.38%
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR	6 September 2019	1.25%	1.50%	1.40%
Other Currency (Dis) (Stable Monthly) Share Class (GBP Hedged Class)	GBP	8 June 2017	1.25%	1.50%	1.39%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) Other Currency Accumulation Share Class (CHF Hedged Class)	SGD CHF	13 April 2017 21 February 2020	1.25% 1.25%	1.50% 1.50%	1.38% 1.38%
Other Currency Accumulation Share Class (CHR Hedged Class)	EUR	17 May 2011	1.25%	1.50%	1.38%
Other Currency Share Class (EUR Hedged Class)	EUR	17 May 2011	1.25%	1.50%	1.40%
Other Currency Share Class (GBP Hedged Class)	GBP	17 May 2011	1.25%	1.50%	1.38%
"A" Share Class "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	USD EUR	17 May 2011 8 August 2012	1.25% 1.25%	1.75% 2.00%	1.64% 1.88%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	17 May 2011	1.25%	2.00%	1.88%
"I" (Dis) (Stable Monthly) Share Class	USD	31 October 2019	0.70%	0.91%	0.76%
"I" Accumulation Share Class	USD	17 May 2011	0.70%	0.91%	0.76%
"I" Accumulation Share Class (BRL Hedged Class) <sup>(D)</sup> "I" Accumulation Share Class (CHF Hedged Class)	USD CHF	8 February 2021 21 February 2020	0.70% 0.70%	0.91% 0.91%	0.77% 0.76%
"I" Accumulation Share Class (CHT Hedged Class)	EUR	17 May 2011	0.70%	0.91%	0.76%
"I" Accumulation Share Class (GBP Hedged Class)	GBP	1 December 2014	0.70%	0.91%	0.76%
"I" Share Class	USD	17 May 2011	0.70%	0.91%	0.76%
"I" Share Class (EUR Hedged Class)	EUR GBP	17 May 2011 26 June 2020	0.70% 0.70%	0.91% 0.91%	0.76% 0.76%
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class	JPY	13 September 2016	0.00%	0.21%	0.76%
"IO" Accumulation Share Class	USD	24 April 2015	0.00%	0.21%	0.06%
"IO" Share Class	USD	15 November 2013	0.00%	0.21%	0.06%
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	27 February 2019	0.45%	0.66%	0.51%
"P" Accumulation Share Class "P" Share Class	USD	8 February 2013 8 February 2013	1.00% 1.00%	1.25% 1.25%	1.11% 1.11%
"R" Accumulation Share Class	USD	13 December 2012	0.70%	0.95%	0.84%
"R" Accumulation Share Class (CHF Hedged Class)	CHF	21 February 2020	0.70%	0.95%	0.83%
"R" Share Class	USD GBP	13 December 2012	0.70% 0.70%	0.95% 0.95%	0.83%
"R" Share Class (GBP Hedged Class) Emerging Markets Debt Blend Portfolio	USD	5 December 2012	0.7076	0.95 /6	0.83%
Base Accumulation Share Class	USD	8 May 2013	1.40%	1.65%	1.56%
Base Currency Share Class	USD	8 May 2013	1.40%	1.65%	1.57%
Other Currency Accumulation Share Class (EUR Partially Hedged Class) Other Currency Share Class (EUR Partially Hedged Class)	EUR EUR	8 May 2013 8 May 2013	1.40% 1.40%	1.65% 1.65%	1.58% 1.57%
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	8 May 2013	1.40%	2.15%	2.07%
"I" Accumulation Share Class	EUR	15 May 2017	0.70%	0.91%	0.80%
"I" Accumulation Share Class	USD	8 May 2013	0.70%	0.91%	0.80%
"I" Accumulation Share Class (EUR Partially Hedged Class) "I" Share Class	EUR USD	28 June 2017 8 May 2013	0.70% 0.70%	0.91% 0.91%	0.80% 0.80%
"I" Share Class (GBP Partially Hedged Class)	GBP	8 May 2013	0.70%	0.91%	0.80%
"IO" Share Class (GBP Partially Hedged Class)	GBP	14 November 2019	0.00%	0.21%	0.10%
"R" Accumulation Share Class	USD	8 May 2013	0.70%	0.95%	0.87%
"R" Share Class "R" Share Class (GBP Partially Hedged Class)	USD GBP	8 May 2013 8 May 2013	0.70% 0.70%	0.95% 0.95%	0.87% 0.87%
Emerging Markets Debt Local Portfolio	USD	o May 2010	0.7070	0.0070	0.01 /0
Base Accumulation Share Class	USD	29 June 2007	1.60%	1.85%	1.77%
Base Currency (Dis) (Monthly) Share Class	USD	15 April 2011	1.60%	1.85%	1.77%
Base Currency Share Class Other Currency Share Class	USD GBP	29 June 2007 4 June 2010	1.60% 1.60%	1.85% 1.85%	1.77% 1.76%
"A" Accumulation Share Class	USD	29 June 2007	1.60%	2.10%	2.03%
"A" Share Class	USD	29 June 2007	1.60%	2.10%	2.02%
"E" (Dis) (Quarterly) Share Class	EUR	15 April 2011	1.60%	2.10%	2.02%
"E" Accumulation Share Class "E" Share Class	EUR EUR	29 June 2007 29 June 2007	1.60% 1.60%	2.10% 2.10%	2.02% 2.02%
"I" (Dis) (Quarterly) Share Class	EUR	24 June 2014	0.70%	0.91%	0.80%
"I" Accumulation Share Class	EUR	15 March 2010	0.70%	0.91%	0.80%
"I" Accumulation Share Class	GBP	1 December 2014	0.70%	0.91%	0.81%
"I" Accumulation Share Class "I" Share Class	USD USD	29 June 2007 29 June 2007	0.70% 0.70%	0.91% 0.91%	0.80% 0.80%
"IO" (Dis) (Gross Monthly) Share Class	USD	18 March 2019	0.00%	0.21%	0.80 %
"IO" Accumulation Share Class	JPY	31 August 2016	0.00%	0.21%	0.10%
"IO" Accumulation Share Class	USD	26 September 2007	0.00%	0.21%	0.10%
"IO" Share Class "IS" Share Class	USD EUR	30 June 2014 20 March 2020	0.00% 0.45%	0.21% 0.66%	0.11% 0.56%
"IX" (Dis) (Cap Monthly) Share Class	USD	4 September 2007	1.00%	1.21%	1.10%
"IXO" (Dis) (Cap Monthly) Share Class	USD	15 October 2009	0.00%	0.21%	0.10%
"P" Accumulation Share Class	USD	29 May 2009	1.25%	1.50%	1.40%
"P" Share Class "P" Acquirulation Share Class	USD	29 May 2009	1.25%	1.50%	1.40%
"R" Accumulation Share Class	EUR	13 December 2012	0.70%	0.95%	0.87%

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
Emerging Markets Debt Local Portfolio (Continued)		10.5	0.700/	0.050/	0.040/
"R" Accumulation Share Class "R" Share Class	USD EUR	13 December 2012 13 December 2012	0.70% 0.70%	0.95% 0.95%	0.91% 0.87%
"R" Share Class	GBP	10 December 2012	0.70%	0.95%	0.87%
"R" Share Class	USD	13 December 2012	0.70%	0.95%	0.87%
Emerging Markets Debt Portfolio	USD	44 No. 10005	4.050/	4.500/	4.000/
Base Accumulation Share Class Base Accumulation Share Class (Duration Hedged Class)	USD	14 November 2005 13 July 2011	1.25% 1.25%	1.50% 1.50%	1.38% 1.39%
Base Accumulation Share Class (Buration Fledged Class)	EUR	12 October 2007	1.25%	1.50%	1.38%
Base Currency (Dis) (Gross Monthly) Share Class	USD	1 December 2017	1.25%	1.50%	1.39%
Base Currency (Dis) (Monthly) Share Class	USD	15 April 2011	1.25%	1.50%	1.38%
Base Currency (Dis) (Stable Monthly) Share Class Base Currency Share Class	USD	15 July 2016 3 May 2000	1.25% 1.25%	1.50% 1.50%	1.39% 1.39%
Base Currency Share Class (Duration Hedged Class)	USD	13 July 2011	1.25%	1.50%	1.38%
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	22 September 2016	1.25%	1.50%	1.38%
Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class)	HKD	30 September 2016	1.25%	1.50%	1.38%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) Other Currency Accumulation Share Class (CHF Hedged Class)	SGD CHF	15 July 2016 13 March 2015	1.25% 1.25%	1.50% 1.50%	1.38% 1.38%
Other Currency Accumulation Share Class (CHI Fredged Class)  Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged	Cili	13 Maich 2013	1.23 /0	1.50 /0	1.50 /6
Class)	EUR	13 July 2011	1.25%	1.50%	1.38%
Other Currency Share Class (EUR Hedged Class)	EUR	9 May 2012	1.25%	1.50%	1.38%
Other Currency Share Class (SGD Hedged Class)	SGD USD	21 June 2011	1.25%	1.50%	1.38%
"A" (Dis) (Monthly) Share Class "A" Accumulation Share Class	USD	5 May 2011 24 October 2016	1.25% 1.25%	1.75% 1.75%	1.63% 1.63%
"A" Accumulation Share Class (PLN Hedged Class)	PLN	27 May 2016	1.25%	1.75%	1.63%
"A" Share Class	USD	5 March 2001	1.25%	1.75%	1.63%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	21 April 2011	1.25%	2.00%	1.88%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class) "E" Accumulation Share Class	EUR EUR	13 July 2011 31 July 2001	1.25% 1.25%	2.00% 2.00%	1.88% 1.88%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	10 November 2010	1.25%	2.00%	1.88%
"E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	13 July 2011	1.25%	2.00%	1.88%
"I" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	25 April 2016	0.75%	0.96%	0.81%
"I" (Dis) (Quarterly) Share Class "I" (Dis) (Quarterly) Share Class (CHF Hedged Class)	GBP CHF	2 September 2016 27 April 2015	0.75% 0.75%	0.96% 0.96%	0.82% 0.81%
"I" Accumulation Share Class	USD	3 September 2010	0.75%	0.96%	0.81%
"I" Accumulation Share Class (CHF Hedged Class)	CHF	17 November 2015	0.75%	0.96%	0.81%
"I" Accumulation Share Class (Duration Hedged Class)(b)	EUR	11 May 2015	0.75%	0.96%	0.81%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	7 February 2006	0.75%	0.96%	0.82%
"I" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class) "I" Accumulation Share Class (JPY Hedged Class)	EUR JPY	19 August 2014 2 June 2017	0.75% 0.75%	0.96% 0.96%	0.81% 0.81%
"I" Share Class	EUR	23 August 2017	0.75%	0.96%	0.82%
"I" Share Class	USD	19 June 2001	0.75%	0.96%	0.81%
"I" Share Class (Duration Hedged Class)	USD	16 July 2015	0.75%	0.96%	0.82%
"I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR EUR	27 November 2006 5 July 2013	0.75% 0.75%	0.96% 0.96%	0.81% 0.82%
"I" Share Class (GBP Hedged Class)	GBP	30 November 2005	0.75%	0.96%	0.81%
"I" Share Class (GBP Hedged Class) (Duration Hedged Class) (b)	GBP	28 July 2011	0.75%	0.96%	0.81%
"IO" (Dis) (Gross Monthly) Share Class	USD	18 March 2019	0.00%	0.21%	0.07%
"IO" Accumulation Share Class "IO" Accumulation Share Class	GBP JPY	16 August 2018 7 October 2016	0.00% 0.00%	0.21% 0.21%	0.06% 0.07%
"IO" Accumulation Share Class	ÜSD	30 November 2007	0.00%	0.21%	0.06%
"IO" Accumulation Share Class (EUR Hedged Class)	EUR	8 June 2016	0.00%	0.21%	0.07%
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	30 April 2008	0.00%	0.21%	0.07%
"IO" Accumulation Share Class (JPY Hedged Class) "IO" Share Class	JPY USD	7 October 2016 1 August 2006	0.00% 0.00%	0.21% 0.21%	0.07% 0.07%
"IS" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	6 November 2014	0.45%	0.66%	0.51%
"IS" Accumulation Share Class	USD	4 December 2017	0.45%	0.66%	0.52%
"IS" Accumulation Share Class (CHF Hedged Class)	CHF	1 October 2019	0.45%	0.66%	0.51%
"IS" Accumulation Share Class (EUR Hedged Class) "IS" Share Class	EUR USD	4 December 2017 1 October 2019	0.45% 0.45%	0.66% 0.66%	0.51% 0.51%
"IS" Share Class (EUR Hedged Class)	EUR	1 October 2019	0.45%	0.66%	0.51%
"IS" Share Class (GBP Hedged Class)	GBP	4 December 2017	0.45%	0.66%	0.51%
"IX" (Dis) (Cap Monthly) Share Class	USD	4 September 2007	0.75%	0.96%	0.81%
"P" Accumulation Share Class "P" Share Class	USD	3 May 2017 3 May 2017	1.00% 1.00%	1.25% 1.25%	1.11% 1.13%
"R" Accumulation Share Class	EUR	13 December 2012	0.75%	1.25%	0.89%
"R" Accumulation Share Class	USD	3 December 2012	0.75%	1.00%	0.87%
"R" Accumulation Share Class (CHF Hedged Class)	CHF	13 March 2015	0.75%	1.00%	0.88%
"R" Accumulation Share Class (Duration Hedged Class) <sup>(b)</sup> "R" Accumulation Share Class (EUR Hedged Class)	USD	28 July 2017	0.75%	1.00%	0.89%
"R" Accumulation Share Class (EUR Hedged Class) "R" Share Class	EUR USD	5 December 2012 3 December 2012	0.75% 0.75%	1.00% 1.00%	0.87% 0.88%
"R" Share Class (EUR Hedged Class)	EUR	5 December 2012	0.75%	1.00%	0.89%
"R" Share Class (GBP Hedged Class)	GBP	5 December 2012	0.75%	1.00%	0.88%
"R" Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP	5 December 2012	0.75%	1.00%	0.89%
"R" Share Class (SGD Hedged Class) "RS" Accumulation Share Class	SGD USD	23 October 2015 1 October 2019	0.75%	1.00%	0.88%
"RS" Accumulation Share Class (CHF Hedged Class)	CHF	1 October 2019 1 October 2019	0.52% 0.52%	0.77% 0.77%	0.66% 0.66%
"RS" Accumulation Share Class (CIT Hedged Class)	EUR	1 October 2019	0.52%	0.77%	0.66%
"RS" Share Class	USD	1 October 2019	0.52%	0.77%	0.66%
"RS" Share Class (EUR Hedged Class)	EUR	1 October 2019	0.52%	0.77%	0.66%
"RS" Share Class (GBP Hedged Class) ESG-Enhanced Emerging Markets Short Duration Bond Portfolio <sup>(b)</sup>	GBP USD	1 October 2019	0.52%	0.77%	0.66%
Base Accumulation Share Class	USD	8 January 2019	1.00%	1.19%	1.19%

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
ESG-Enhanced Emerging Markets Short Duration Bond Portfolio <sup>(b)</sup> (Continued)					
Base Currency Share Class Other Currency Accumulation Share Class (EUR Hedged Class)	USD EUR	8 January 2019 8 January 2019	1.00% 1.00%	1.19% 1.19%	1.19% 1.19%
Other Currency Share Class (EUR Hedged Class)	EUR	8 January 2019	1.00%	1.19%	1.19%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	8 January 2019	1.00%	1.44%	1.44%
"I" Accumulation Share Class	USD	8 January 2019	0.50%	0.65%	0.65%
"I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (GBP Hedged Class)	EUR GBP	8 January 2019 8 January 2019	0.50% 0.50%	0.65% 0.65%	0.65% 0.65%
"I" Share Class	USD	8 January 2019	0.50%	0.65%	0.65%
"I" Share Class (EUR Hedged Class)	EUR	8 January 2019	0.50%	0.65%	0.65%
"P" Accumulation Share Class	USD	26 February 2020	0.70%	0.89%	0.89%
"P" Share Class "B" Share Class (FUR Hodged Class)	USD EUR	15 October 2019 15 October 2019	0.70% 0.70%	0.89% 0.89%	0.89% 0.89%
"P" Share Class (EUR Hedged Class) "P" Share Class (GBP Hedged Class)	GBP	15 October 2019	0.70%	0.89%	0.89%
"R" Accumulation Share Class	USD	15 October 2019	0.50%	0.69%	0.69%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	8 January 2019	0.50%	0.69%	0.69%
"R" Accumulation Share Class (GBP Hedged Class)	GBP	8 January 2019	0.50%	0.69%	0.69%
"R" Share Class "R" Share Class (EUR Hedged Class)	USD EUR	15 October 2019 8 January 2019	0.50% 0.50%	0.69% 0.69%	0.69% 0.69%
"R" Share Class (GBP Hedged Class)	GBP	8 January 2019	0.50%	0.69%	0.69%
ESG-Enhanced Euro Short Duration Bond Plus Portfolio <sup>(b)</sup>	EUR	0 041.441 ) 20.0	0.0070	0.0070	0.0070
Base Accumulation Share Class	EUR	15 January 2014	0.50%	0.64%	0.64%
Base Currency Share Class	EUR	15 January 2014	0.50%	0.64%	0.64%
"E" Accumulation Share Class "I" Accumulation Share Class	EUR EUR	15 January 2014 15 January 2014	0.50% 0.25%	0.89% 0.35%	0.89% 0.35%
"I" Share Class	EUR	15 January 2014 15 January 2014	0.25%	0.35%	0.35%
"P" Accumulation Share Class	EUR	13 May 2014	0.35%	0.49%	0.49%
"P" Share Class	EUR	13 May 2014	0.35%	0.49%	0.49%
"R" Accumulation Share Class	EUR	15 January 2014	0.25%	0.39%	0.39%
"R" Share Class ESG-Enhanced Europe High Yield Bond Portfolio <sup>(b)</sup>	EUR EUR	15 January 2014	0.25%	0.39%	0.39%
Base Accumulation Share Class	EUR	17 June 2014	1.00%	1.25%	1.33%
Base Accumulation Share Class (USD Hedged Class)	USD	25 July 2014	1.00%	1.25%	1.33%
Base Currency Share Class	EUR	17 June 2014	1.00%	1.25%	1.32%
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	6 March 2018	1.00%	1.25%	1.33%
"A" Accumulation Share Class (PLN Hedged Class) "E" Accumulation Share Class	PLN EUR	27 May 2016 17 June 2014	1.00% 1.00%	1.50% 1.85%	1.58% 1.93%
"I" Accumulation Share Class	EUR	17 June 2014 17 June 2014	0.50%	0.71%	0.79%
"I" Accumulation Share Class (USD Hedged Class)	USD	24 November 2020	0.50%	0.71%	0.78%
"I" Share Class	EUR	17 June 2014	0.50%	0.71%	0.79%
"P" (Dis) (Monthly) Share Class (USD Hedged Class)	USD	17 June 2014	0.70%	0.95%	1.03%
"P" Accumulation Share Class "P" Accumulation Share Class (USD Hedged Class)	EUR USD	17 June 2014 17 June 2014	0.70% 0.70%	0.95% 0.95%	1.03% 1.03%
"P" Share Class	EUR	17 June 2014	0.70%	0.95%	1.03%
"R" Accumulation Share Class	EUR	17 June 2014	0.50%	0.75%	0.83%
"R" Share Class	EUR	17 June 2014	0.50%	0.75%	0.84%
"R" Share Class (GBP Hedged Class)  ESG-Enhanced Global Income Bond Portfolio <sup>(b)</sup>	GBP USD	17 June 2014	0.50%	0.75%	0.83%
Base Accumulation Share Class	USD	16 September 2020	1.00%	1.25%	1.25%
Base Currency (Dis) (Gross Monthly) Share Class	USD	16 October 2020	1.00%	1.25%	1.25%
Base Currency (Dis) (Monthly) Share Class	USD	16 September 2020	1.00%	1.25%	1.25%
Base Currency (Dis) (Stable Monthly) Share Class	USD	16 October 2020	1.00%	1.25%	1.25%
Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	HKD AUD	16 October 2020 16 October 2020	1.00% 1.00%	1.25% 1.25%	1.25% 1.25%
Other Currency (Dis) (Monthly) Share Class (EUR Hedged Class)	EUR	16 September 2020	1.00%	1.25%	1.25%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	16 October 2020	1.00%	1.25%	1.25%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	16 September 2020	1.00%	1.25%	1.25%
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class)	EUR EUR	9 October 2020 16 September 2020	1.00% 1.00%	1.75% 1.75%	1.75% 1.75%
"E" Accumulation Share Class (EUR Hedged Class) "I" (Dis) (Monthly) Share Class	USD	16 September 2020 16 September 2020	0.50%	0.71%	0.71%
"I" Accumulation Share Class	USD	16 September 2020	0.50%	0.71%	0.71%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	9 October 2020	0.50%	0.71%	0.71%
"P" (Dis) (Monthly) Share Class	USD	16 September 2020	0.70%	0.95%	0.95%
"P" Accumulation Share Class "R" (Dis) (Monthly) Share Class	USD	16 September 2020 16 September 2020	0.70% 0.50%	0.95% 0.75%	0.95% 0.75%
"R" (Dis) (Monthly) Share Class "R" (Dis) (Monthly) Share Class (GBP Hedged Class)	GBP	16 September 2020 16 September 2020	0.50%	0.75%	0.75%
"R" Accumulation Share Class	USD	16 September 2020	0.50%	0.75%	0.75%
"R" Accumulation Share Class (GBP Hedged Class)	GBP	16 September 2020	0.50%	0.75%	0.75%
ESG-Enhanced Sterling Credit Portfolio <sup>(b)</sup>	GBP GBP	10 December 20000	0.000/	1.050/	1.050/
Base Currency Share Class "I" Share Class	GBP	18 December 2008 18 December 2008	0.80% 0.40%	1.05% 0.61%	1.05% 0.61%
"P" Share Class	GBP	18 December 2008	0.50%	0.75%	0.75%
"R" Accumulation Share Class	GBP	3 December 2012	0.40%	0.65%	0.65%
"R" Share Class	GBP	10 December 2012	0.40%	0.65%	0.65%
Global Credit Portfolio (Hedged) Base Accumulation Share Class	USD USD	26 January 2006	1.000/	1 250/	1 160/
Base Accumulation Snare Class Base Currency Share Class	USD	26 January 2006 26 January 2006	1.00% 1.00%	1.25% 1.25%	1.16% 1.16%
Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	11 April 2014	1.00%	1.25%	1.16%
"A" Share Class	USD	26 January 2006	1.00%	1.50%	1.40%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	19 February 2009	1.00%	1.50%	1.40%
"I" (Dis) (Quarterly) Share Class (Duration Hedged Class)	USD	23 October 2013 23 April 2012	0.40% 0.40%	0.61%	0.49%
"I" Accumulation Share Class	USD			0.61%	0.49%

T Accumulation Share Class (GBP Hedged Class) (Duration Hedged Class)  The Share Class (GBP Hedged Class) (Duration Hedged Class)  The Accumulation Share Class (Duration Hedged Class)  The Accumulation Share Class (Duration Hedged Class)  The Accumulation Share Class (Duration Hedged Class)  The Accumulation Share Class (Duration Hedged Class)  The Accumulation Share Class (Duration Hedged Class)  The Accumulation Share Class (Duration Hedged Class)  The Accumulation Share Class (Duration Hedged Class)  The Accumulation Share Class (Duration Hedged Class)  The Share Class (GBP Hedged Class)  The Share Class (GBP Hedged Class)  The Share Class (GBP Hedged Class)  The Accumulation Share Class (Duration Hedged Class)  The Accumulation Share Class (Duration Hedged Class)  The Share Class (GBP Hedged Class)  The Accumulation Share Class (Duration Hedg		Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
T. Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)   Care Accumulation Share Class (EUR Hedged Class)   Care Accumulation Share Class (EU		ELID	16 November 2007	0.409/	0.610/	0.400/
The Accumulation Share Class (GBP Hedged Class) (Duration Hedged Class)   GBP   2 April 2011   Control Contr						0.49%
T-Share Class (GBP Hedged Class)   Characteristics   GBP   Accumulation Share Class   Class	"I" Accumulation Share Class (GBP Hedged Class) (Duration Hedged Class)					0.42%
10" Accumulation Share Class (Duration Hedged Class)   Characteristics   Character	"I" Share Class (GBP Hedged Class)		8 April 2013			0.49%
I'O'S Para Class   USB   30 Junie 2014   0.08%   0.21%   0.09%   0.21%   0.21%   0.21%   0.21%   0.21%   0.2						0.09%
TMOT ((s)) (Cap Monthly Share Class   USD   7 March 2017						0.09%
FP Accumidation Share Class (Duration Hedged Class)						
FP Accumulation Share Class (Little Hedged Class)   USD   11 September 2013   0.50%   0.75%   0.63						0.64%
FP Accumulation Share Class (UH Hedged Class) (Uration Hedged Class)   EUR   29 October 2013   0.5%   0.75%   0.64						0.63%
PP Share Class (EUR Hedged Class)	"P" Accumulation Share Class (EUR Hedged Class)		28 October 2008			0.64%
PP Shara Class (GBH Hedgod Class)						0.64%
PP Share Class (GBP Hedged Class)						0.63%
RP Accumulation Share Class (Duration Hedged Class)   USD   10 December 2012   0.40%   0.65%   0.55   0.5	"P" Share Class (GRP Hedged Class)					
File Accumulation Share Class (Clur Hedged Class)   USD   29 October 2013   0.40%   0.65%   0.55   File Accumulation Share Class (Clur Hedged Class)   Clur Hedged Class   Clur Hedged Class   Clur Hedged Class   Clur Hedged Class   Clur Hedged Class   Class   Clur Hedged Class   Class   Clur Hedged Class   Class   Clur Hedged Class   Class   Clur Hedged Class   Class   Clur Hedged Class   Class   Clur Hedged Class   Class   Clur Hedged Class   Class	"R" Accumulation Share Class					0.55%
Fix   Accumulation Share Class (GBP Hedged Class)   Common						0.56%
File   Accumulation Share Class (GBP Hedged Class)   GBP   File   November 2017   0.40%   0.65%   0.55%   0.55%   File   November 2017   0.40%   0.65%   0.55%   0.55%   File   November 2018   0.40%   0.65%   0.55%   0.55%   File   November 2018   0.40%   0.65%   0.55%	"R" Accumulation Share Class (EUR Hedged Class)		5 December 2012			0.56%
RF Share Class   USD   10 December 2012						0.56%
FR Share Class (GBP Hedged Class)   FR Share Class (GBP Hedged Class)   Class   Clas						0.57%
RF Share Class (GBP Hedged Class)						
RF Share Class (GBP Hedged Class) (Duration Hedged Class) (Duration Hedged Class) (Duration Hedged Class) (Duration Hedged Class) (USD 14 November 2005   1.00%						0.55%
Subar   Suba						0.56%
Base Accumulation Share Class				3.1370	2.0070	00,0
"A' Share Class   USD   17 January 2001   1,00%   1,50%   2,50	Base Accumulation Share Class	USD				1.25%
First   Share Class   Circ						1.25%
EF Accumulation Share Class   EUR   31 July 2001   1.00%   1.50%   0.56%   0	"A" Share Class					1.50%
Tr Accumulation Share Class   Str.						
Tr Share Class   USD   30 April 2021   0.55%   0.56%						
Till Share Class						0.56%
FP Accumulation Share Class   USD   29 May 2009   0.40%   0.65%   0.65     FR Accumulation Share Class   USD   29 May 2009   0.40%   0.65%   0.65     FR Accumulation Share Class   USD   10 December 2012   0.35%   0.60%   0.60     FR Share Class   USD   10 December 2012   0.35%   0.60%   0.60     FR Share Class   USD   10 December 2012   0.35%   0.60%   0.60     FR Share Class   USD   10 December 2012   0.35%   0.60%   0.60     FR Share Class   USD   10 December 2012   0.35%   0.60%   0.60     FR Share Class   USD   10 December 2012   0.35%   0.60%   0.60     FR Share Class   USD   10 December 2012   0.35%   0.60%   0.60     FR Accumulation Share Class   USD   10 December 2012   0.35%   0.60%   0.60     FR Share Class (USD Hedged Class)   USD   20 Accumulation Share Class (USD Hedged Class)   USD   23 November 2018   0.35%   0.55%   0.44     FR Share Class (USD Hedged Class)   USD   23 November 2018   0.35%   0.55%   0.44     FR Accumulation Share Class (USD Hedged Class)   USD   23 November 2018   0.35%   0.55%   0.44     FR Accumulation Share Class (USD Hedged Class)   USD   23 November 2018   0.35%   0.55%   0.44     FR Accumulation Share Class (USD Hedged Class)   USD   23 November 2018   0.35%   0.55%   0.44     FR Accumulation Share Class (USD Hedged Class)   USD   23 November 2018   0.05%   0.25%   0.05%     FR Share Class (USD Hedged Class)   USD   24 June 2019   0.00%   0.21%   0.10     FR Accumulation Share Class (USD Hedged Class)   USD   24 June 2019   0.00%   0.21%   0.10     FR Accumulation Share Class (USD Hedged Class)   USD   24 June 2019   0.00%   0.21%   0.10     FR Accumulation Share Class (USD Hedged Class)   USD   24 June 2019   0.00%   0.25%   0.56%   0.54     FR Share Class (USD Hedged Class)   USD   0.00%   0.0						0.56%
FP Share Class   USD   29 May 2009						0.21%
Fr Accumulation Share Class   USD   10 December 2012   0.35%   0.60%   0.60%   0.60						0.65%
Fr Share Class   USD   10 December 2012   0.35%   0.60%   0.60   0.60						0.65%
Base Accumulation Share Class   EUR   14 November 2005   1.00%   1.25%   1.16						
Base Accumulation Share Class   EUR   14 November 2005   1.00%   1.25%   1.16			10 December 2012	0.33 /6	0.00 /6	0.00 /6
Base Currency Share Class   EUR   17 December 2001   1.00%   1.25%   1.16*   1.76*   1.16*			14 November 2005	1.00%	1.25%	1.16%
Time   Accumulation Share Class (NOK Hedged Class)						1.16%
T' Accumulation Share Class (MOK Hedged Class)						1.41%
"I" Accumulation Share Class (USD Hedged Class)						0.44%
Tr Share Class   Class   Class (GBP Hedged Class)   GBP   21 June 2019   0.00%   0.21%   0.10     "IO" Accumulation Share Class (USD Hedged Class)   USD   2 January 2013   0.00%   0.21%   0.09     "IO" Share Class (USD Hedged Class)   USD   30 June 2014   0.00%   0.21%   0.09     "IO" Share Class (USD Hedged Class)   USD   2 January 2013   0.00%   0.21%   0.09     "IO" Share Class (USD Hedged Class)   USD   2 January 2013   0.00%   0.21%   0.09     "IO" Share Class (USD Hedged Class)   USD   2 January 2013   0.00%   0.21%   0.09     "IO" Share Class (USD Hedged Class)   USD   2 January 2015   0.00%   0.21%   0.09     "IO" Share Class (USD Hedged Class)   USD   2 January 2019   0.40%   0.65%   0.54     "IO" Accumulation Share Class (USD Hedged Class)   USD   16 July 2020   0.40%   0.65%   0.54     "IO" Share Class (USD Hedged Class)   USD   16 July 2020   0.40%   0.65%   0.54     "IO" Share Class (USD Hedged Class)   USD   16 July 2020   0.40%   0.65%   0.54     "IO" Share Class (USD Hedged Class)   USD   31 December 2010   0.40%   0.65%   0.54     "IO" Share Class (USD Hedged Class)   USD   31 December 2010   0.40%   0.65%   0.54     "IO" Share Class (USD Hedged Class)   USD   17 Crober 2014   0.35%   0.60%   0.52     "IO" Share Class (USD Hedged Class)   USD   17 Crober 2014   0.35%   0.60%   0.52     "IO" Share Class (USD Hedged Class)   USD   17 Crober 2014   0.35%   0.60%   0.52     "IO" Share Class (USD Hedged Class)   USD   17 Crober 2014   0.35%   0.60%   0.52     "IO" Share Class (USD Hedged Class)   USD   17 Crober 2014   0.35%   0.60%   0.52     "IO" Share Class (USD Hedged Class)   USD   17 Crober 2014   0.35%   0.60%   0.52     "IO" Share Class (USD Hedged Class)   USD   17 Crober 2014   0.35%   0.60%   0.52     "IO" Share Class (USD Hedged Class)   USD   17 Crober 2014   0.35%   0.60%   0.52     "IO" Share Class (USD Hedged Class)   USD   17 Crober 2014   0.35%   0.60%   0.52     "IO" Share Class (USD Hedged Class)   USD   17 July (USD   1.10%   1.34%   1.24     "IO" Share Class (USD Hedged Class	"I" Accumulation Share Class (NOK Hedged Class)					0.44%
"IO" Accumulation Share Class (GBP Hedged Class) "IO" Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class) "IO" Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Accumulation Share Class (USD Hedged Class) "IO" Share Class (USD He						
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"IO" Share Class (USD Hedged Class) "IXO" (Dis) (Cap Monthly) Share Class (USD Hedged Class) "P" Accumulation Share Class (LFF Hedged Class) "P" Accumulation Share Class (CHF Hedged Class) "P" Accumulation Share Class (CHF Hedged Class) "P" Accumulation Share Class (USD Hedged Class) "P" Share C						0.09%
FP   Accumulation Share Class   CHF   Hedged Class   CHF   Accumulation Share Class (CHF   Hedged Class   CHF   Fedged Class   CHF   Fedged Class   CHF   Fedged Class   CHF   CHF   S1   July 2013   0.40%   0.65%   0.54%   CHF   S1   July 2013   0.40%   0.65%   0.54%   CHF   S1   July 2013   0.40%   0.65%   0.54%   CHF   S1   July 2020   0.40%   0.65%   0.53%   0.60%   0.52%   CHF   S1   July 2020   0.40%   0.65%   0.53%   0.60%   0.52%   CHF   S1   July 2020   0.40%   0.55%   0.60%   0.52%   CHF   S1   July 2020   0.40%   0.55%   0.60%   0.52%   CHF   S1   July 2020   0.40%   0.55%   0.60%   0.52%   CHF   S2   July 2020   0.40%   0.55%   0.60%   0.52%   CHF   S2   July 204						0.09%
"P" Accumulation Share Class (USD Hedged Class)						0.09%
"P" Accumulation Share Class (USD Hedged Class)         USD         16 July 2020         0.40%         0.65%         0.54           "P" Share Class (GBP Hedged Class)         GBP         31 December 2010         0.40%         0.65%         0.53           "P" Share Class (USD Hedged Class)         USD         31 December 2010         0.40%         0.65%         0.53           "R" Accumulation Share Class (USD Hedged Class)         USD         31 December 2012         0.35%         0.60%         0.52           "R" Share Class (USD Hedged Class)         USD         17 October 2014         0.35%         0.60%         0.52           "R" Share Class (GFH Hedged Class)         USD         17 October 2014         0.35%         0.60%         0.52           "R" Share Class (GBP Hedged Class)         USD         3 December 2012         0.35%         0.60%         0.51           "R" Share Class (GBP Hedged Class)         USD         3 December 2012         0.35%         0.60%         0.51           "R" Share Class (GBP Hedged Class)         USD         14 November 2012         0.35%         0.60%         0.51           "Brace Class (GBP Hedged Class)         USD         14 November 2012         0.35%         0.60%         0.51           "Base Currency (Dis) (Gross Monthly) Share Class (EK Hedged Class) </td <td></td> <td></td> <td></td> <td></td> <td></td> <td>0.54%</td>						0.54%
"P" Share Class (GBP Hedged Class) "P" Share Class (USD Hedged Class) "R" Accumulation Share Class (USD Hedged Class) "R" Accumulation Share Class (USD Hedged Class) "R" Accumulation Share Class (USD Hedged Class) "R" Accumulation Share Class (USD Hedged Class) "R" Accumulation Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (GBP Hedged Class) "R" Share Class (GBP Hedged Class) "R" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "Base Accumulation Share Class (USD Hedged Class) "Base Accumulation Share Class (USD Hedged Class) "Base Accumulation Share Class (USD Hedged Class) "Base Accumulation Share Class (USD Hedged Class) "Base Accumulation Share Class (USD (USD USD USD USD USD USD USD USD USD USD						0.54%
"P" Share Class (GBP Hedged Class)         GBP         31 December 2010         0.40%         0.65%         0.53           "P" Share Class (USD Hedged Class)         EUR         3 December 2012         0.35%         0.60%         0.53           "R" Accumulation Share Class (USD Hedged Class)         EUR         3 December 2012         0.35%         0.60%         0.52           "R" Share Class (USD Hedged Class)         EUR         3 December 2012         0.35%         0.60%         0.51           "R" Share Class (USD Hedged Class)         CHF         10 March 2017         0.35%         0.60%         0.51           "R" Share Class (USD Hedged Class)         USD         5 December 2012         0.35%         0.60%         0.51           "R" Share Class (USD Hedged Class)         USD         10 March 2017         0.35%         0.60%         0.51           "R" Share Class (USD Hedged Class)         USD         10 March 2017         0.35%         0.60%         0.51           "R" Share Class (USD Hedged Class)         USD         10 March 2017         0.35%         0.60%         0.51           "Base Currency Class (USD Hedged Class)         USD         10 March 2017         0.35%         0.60%         0.51           "Base Currency (Dis) (Gross Monthly) Share Class (SEK Hedged Class) <td< td=""><td>"P" Accumulation Share Class (USD Hedged Class) "P" Share Class</td><td></td><td></td><td></td><td></td><td></td></td<>	"P" Accumulation Share Class (USD Hedged Class) "P" Share Class					
PP' Share Class (USD Hedged Class)						
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"R" Share Class (GHF Hedged Class) "R" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class) "R" Share Class (USD Hedged Class) "Base Accumulation Share Class (Duration Hedged Class)  Base Accumulation Share Class (Duration Hedged Class)  Base Accumulation Share Class (Duration Hedged Class)  Base Accumulation Share Class (EK Hedged Class)  Base Currency (Dis) (Gross Monthly) Share Class  Base Currency (Dis) (Monthly) Share Class  Base Currency (Dis) (Monthly) Share Class  Base Currency (Dis) (Monthly) Share Class  Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)  Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)  Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)  Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)  Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)  Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)  Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)  Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)  Cher Currency (Dis) (Monthly) Share Class (HKD Hedged Class) (Duration Hedged Class)  Class)  Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class)  Class)  Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class)  CHF 4 October 2013  1.10% 1.34% 1.24'  CHF 4 October 2013  1.10% 1.34% 1.24'  CHF 4 October 2013  1.10% 1.34% 1.24'  CHF 4 October 2013  1.10% 1.34% 1.24'  CHF 4 October 2013  1.10% 1.34% 1.24'  CHF 5 December 2012  CHF 10 March 2015  CHF 10 March 2017  CHR 10 November 2010  CHR 10 November 2010  CHR 11 November 2010  CHR 11 November 2010  CHR 11 November 2010  CHR 12 November 2010  CHR 12 November 2010  CHR 12 November 2010  CHR 12 November 2010  CHR 12 November 2010  CHR 12 November 2010  CHR 12 November 2010  CHR 12 November 2010  CHR 12 November 2010  CHR 12 November 2010  CHR 12 November 2010  CHR 12 November 2010  CHR 2 November 2010  CHR 2 November 2010  CHR 2 November 2010  CHR 2	"R" Accumulation Share Class (USD Hedged Class)	USD	17 October 2014	0.35%	0.60%	0.51%
"R" Share Class (GBP Hedged Class) "R" Share Class (USD Hedged Class)  Base Accumulation Share Class (Duration Hedged Class)  Base Accumulation Share Class (Duration Hedged Class)  Base Accumulation Share Class (Duration Hedged Class)  Base Accumulation Share Class (Duration Hedged Class)  Base Accumulation Share Class (SEK Hedged Class)  Base Currency (Dis) (Gross Monthly) Share Class  Base Currency (Dis) (Monthly) Share Class  Base Currency (Dis) (Monthly) Share Class  Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)  Base Currency Share Class (Duration Hedged Class)  Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)  Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)  Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)  Cher Currency (Dis) (Monthly) Share Class (AUD Hedged Class)  Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class) (Duration Hedged Class)  Class)  Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class)  Class)  Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class)  Class)  Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class)  Class)  Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class)  Class)						0.52%
USD   S   December 2012   D.35%   D.51*						0.51%
Subal High Yield Portfolio   Base Accumulation Share Class   USD   14 November 2005   1.10%   1.34%   1.24%						
Base Accumulation Share Class (Duration Hedged Class)			o Decellinei 2012	0.35%	0.00%	0.0170
Base Accumulation Share Class (Duration Hedged Class)   USD   13 July 2011   1.10%   1.34%   1.24			14 November 2005	1 10%	1.34%	1.24%
Base Accumulation Share Class (SEK Hedged Class)   SEK   10 November 2010   1.10%   1.34%   1.25						1.24%
Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)   USD   25 October 2013   1.10%   1.34%   1.24%	Base Accumulation Share Class (SEK Hedged Class)	SEK	10 November 2010	1.10%	1.34%	1.25%
Base Currency (Dis) (Monthly) Share Class (Duration Hedged Class)   USD 27 January 1998   1.10% 1.34% 1.24   USD 27 January 1998   1.10% 1.34% 1.24   USD 27 January 1998   1.10% 1.34% 1.24   USD 13 July 2011   1.10% 1.34% 1.24   USD 27 January 1998   1.10% 1.34% 1.24   USD 27 January 1998   1.10% 1.34% 1.24   USD 27 January 1998   1.10% 1.34% 1.24   USD 27 January 1998   1.10% 1.34% 1.24   USD 27 January 1998   1.10% 1.34% 1.24   USD 27 January 2019   USD 27 January 2019   USD 27 January 2019   USD 27 January 2019   USD 27 January 2019   USD 27 January 2019   US						1.24%
Base Currency Share Class   USD   27 January 1998   1.10%   1.34%   1.24%						1.22%
Base Currency Share Class (Duration Hedged Class) Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class) (Duration Hedged Class) Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged Class) Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class) Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class)  SGD 16 August 2013 1.10% 1.34% 1.24'						1.24%
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class) (Duration	Base Currency Share Class (Duration Hedned Class)					1.24%
Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class) Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class) (Duration Hedged Class) Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged Class) Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class) Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class) SGD 16 August 2013 1.10% 1.34% 1.24'	Other Currency (Dis) (Gross Monthly) Share Class					1.24%
Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class) (Duration Hedged Class)  Class) Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged Class) Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class)  Class)  CHF 4 October 2013 1.10% 1.34% 1.24'  Class)  SGD 16 August 2013 1.10% 1.34% 1.24'	Other Currency (Dis) (Monthly) Share Class (AUD Hedged Class)					1.24%
Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedg	Other Currency (Dis) (Monthly) Share Class (HKD Hedged Class) (Duration Hedged	HKD	8 November 2013	1.10%	1.34%	1.24%
Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged Class)  SGD 16 August 2013 1.10% 1.34% 1.24*	Other Currency (Dis) (Quarterly) Share Class (CHF Hedged Class) (Duration Hedged					1.24%
	Other Currency (Dis) (Quarterly) Share Class (SGD Hedged Class) (Duration Hedged					1.24%
	Other Currency Accumulation Share Class (CHF Hedged Class) (Duration Hedged		•			1.24%

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
Global High Yield Portfolio (Continued) Other Currency Accumulation Share Class (EUR Hedged Class) Other Currency Accumulation Share Class (EUR Hedged Class) (Duration Hedged	EUR	18 December 2008	1.10%	1.34%	1.24%
Class)	EUR	13 July 2011	1.10%	1.34%	1.24%
Other Currency Share Class (CHF Hedged Class)	CHF	7 August 2014	1.10%	1.34%	1.23%
Other Currency Share Class (GBP Hedged Class)	GBP	9 December 2009	1.10%	1.34%	1.24%
"A" (Dis) (Monthly) Share Class	USD	5 May 2011	1.10%	1.59%	1.49%
"A" Share Class	USD	5 March 2001	1.10%	1.59%	1.49%
"B" Share Class "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	USD EUR	5 March 2001 21 April 2011	1.10% 1.10%	2.59% 1.84%	2.49% 1.74%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	13 July 2011	1.10%	1.84%	1.74%
"E" Accumulation Share Class	EUR	31 July 2001	1.10%	1.84%	1.74%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	4 May 2010	1.10%	1.84%	1.74%
"E" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR	13 July 2011	1.10%	1.84%	1.74%
"E" Share Class (EUR Hedged Class)	EUR	7 May 1999	1.10%	1.34%	1.24%
"G" Share Class <sup>(b)</sup>	USD	30 November 2018	0.00%	0.25%	0.09%
"I" (Dis) (Monthly) Share Class	USD EUR	17 January 2014	0.60% 0.60%	0.86% 0.86%	0.67% 0.67%
"I" (Dis) (Monthly) Share Class (EUR Hedged Class) "I" Accumulation Share Class	USD	7 December 2017 13 September 2007	0.60%	0.86%	0.67%
"I" Accumulation Share Class (Duration Hedged Class)	USD	17 August 2011	0.60%	0.86%	0.67%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	26 October 2007	0.60%	0.86%	0.67%
"I" Accumulation Share Class (GBP Hedged Class)	GBP	3 June 2009	0.60%	0.86%	0.67%
"I" Share Class	EUR	1 April 2014	0.60%	0.86%	0.67%
"I" Share Class	USD	3 May 2001	0.60%	0.86%	0.67%
"I" Share Class (EUR Hedged Class)	EUR	27 July 2009	0.60%	0.86%	0.67%
"I" Share Class (GBP Hedged Class)	GBP	25 October 2007	0.60%	0.86%	0.67%
"I" Share Class (GBP Hedged Class) (Duration Hedged Class) "IO" (Dis) (Quarterly) Share Class (ALID Hedged Class)	GBP AUD	28 July 2011	0.60%	0.86%	0.67%
"IO" (Dis) (Quarterly) Share Class (AUD Hedged Class) "IO" Accumulation Share Class	USD	25 March 2013 26 September 2007	0.00% 0.00%	0.26% 0.26%	0.07% 0.07%
"IO" Accumulation Share Class (EUR Hedged Class)	EUR	10 December 2007	0.00%	0.26%	0.07%
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	30 April 2008	0.00%	0.26%	0.07%
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	25 August 2016	0.00%	0.26%	0.07%
"IO" Share Class	USD	20 June 2006	0.00%	0.26%	0.07%
"IS" Accumulation Share Class	USD	9 May 2014	0.48%	0.58%	0.55%
"IS" Accumulation Share Class (CHF Hedged Class)	CHF	9 May 2014	0.48%	0.58%	0.55%
"IS" Accumulation Share Class (EUR Hedged Class)	EUR	9 May 2014	0.48%	0.58%	0.55%
"IS" Accumulation Share Class (GBP Hedged Class)	GBP	9 May 2014	0.48%	0.58%	0.55%
"IS" Share Class "IS" Share Class (GBP Hedged Class)	USD GBP	22 July 2014 12 August 2014	0.48% 0.48%	0.58% 0.58%	0.55% 0.56%
"P" Accumulation Share Class	USD	3 May 2017	0.46 %	1.15%	1.05%
"P" Share Class	USD	3 May 2017	0.90%	1.15%	1.06%
"R" (Dis) (Monthly) Share Class (AUD Hedged Class)	AUD	27 October 2015	0.60%	0.84%	0.74%
"R" Accumulation Share Class	USD	3 December 2012	0.60%	0.84%	0.74%
"R" Accumulation Share Class (CHF Hedged Class)	CHF	4 November 2013	0.60%	0.84%	0.74%
"R" Accumulation Share Class (CHF Hedged Class) (Duration Hedged Class)	CHF	4 October 2013	0.60%	0.84%	0.74%
"R" Accumulation Share Class (Duration Hedged Class)	USD	16 March 2015	0.60%	0.84%	0.74%
"R" Accumulation Share Class (EUR Hedged Class) "R" Accumulation Share Class (EUR Hedged Class) (Duration Hedged Class)	EUR EUR	5 December 2012 4 April 2013	0.60% 0.60%	0.84% 0.84%	0.74% 0.74%
"R" Accumulation Share Class (SEK Hedged Class)	SEK	27 October 2015	0.60%	0.84%	0.74%
"R" Share Class	USD	3 December 2012	0.60%	0.84%	0.74%
"R" Share Class (CHF Hedged Class)	CHF	13 March 2015	0.60%	0.84%	0.74%
"R" Share Class (Duration Hedged Class)	USD	21 May 2013	0.60%	0.84%	0.74%
"R" Share Class (EUR Hedged Class)	EUR	5 December 2012	0.60%	0.84%	0.74%
"R" Share Class (GBP Hedged Class)	GBP USD	5 December 2012	0.60%	0.84%	0.74%
Global Sovereign Bond Portfolio Base Accumulation Share Class	USD	22 May 2015	1.10%	1.35%	1.31%
Base Currency Share Class	USD	22 May 2015	1.10%	1.35%	1.31%
"I" Accumulation Share Class	USD	22 May 2015	0.55%	0.76%	0.69%
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	22 May 2015	0.55%	0.76%	0.69%
"I" Accumulation Share Class (GBP Partially Hedged Class)	GBP	23 July 2015	0.55%	0.76%	0.69%
"I" Share Class	USD	22 May 2015	0.55%	0.76%	0.69%
"I" Share Class (GBP Partially Hedged Class)	GBP	23 October 2015	0.55%	0.76%	0.69%
Short Duration Opportunistic Corporate Bond Portfolio Base Accumulation Share Class	USD USD	4 April 2012	1.50%	1.75%	1.75%
Base Currency (Dis) (Quarterly) Share Class	USD	4 April 2012	1.50%	1.75%	1.75%
Base Currency Share Class	USD	4 April 2012	1.50%	1.75%	1.75%
Other Currency (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	4 April 2012	1.50%	1.75%	1.75%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	4 April 2012	1.50%	1.75%	1.75%
"A" (Dis) (Quarterly) Share Class	USD	4 April 2012	1.50%	2.25%	2.25%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	8 August 2012	1.50%	2.25%	2.25%
"E" Accumulation Share Class	EUR	13 November 2019	1.50%	2.25%	2.25%
"E" Accumulation Share Class (EUR Hedged Class) "I" (Dis) (Quarterly) Share Class (GBP Hedged Class)	EUR GBP	4 April 2012 4 April 2012	1.50% 0.70%	2.25% 0.91%	2.25% 0.91%
"I" Accumulation Share Class	EUR	23 October 2019	0.70%	0.91%	0.91%
"I" Accumulation Share Class	USD	4 April 2012	0.70%	0.91%	0.91%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	4 April 2012	0.70%	0.91%	0.91%
"I" Share Class	USD	4 April 2012	0.70%	0.91%	0.91%
"IXO" (Dis) (Cap Monthly) Share Class	USD	30 May 2014	0.00%	0.21%	0.21%
"P" (Dis) (Quarterly) Share Class	USD	1 August 2012	1.00%	1.25%	1.25%
"P" Accumulation Share Class	USD	4 April 2012	1.00%	1.25%	1.25%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	4 April 2012	1.00%	1.25%	1.24%
"P" Share Class	USD	4 April 2012 4 April 2012	1.00% 1.00%	1.25% 1.25%	1.25% 1.25%
"P" Share Class (EUR Hedged Class)	EUR				

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
Short Duration Opportunistic Corporate Bond Portfolio (Continued)					
"P" Share Class (GBP Hedged Class)	GBP	4 April 2012	1.00%	1.25%	1.25%
"R" (Dis) (Quarterly) Share Class "R" Accumulation Share Class	USD	13 December 2012 13 December 2012	0.70% 0.70%	0.95% 0.95%	0.95% 0.95%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	5 December 2012	0.70%	0.95%	0.95%
"R" Share Class	USD	13 December 2012	0.70%	0.95%	0.95%
"R" Share Class (EUR Hedged Class)	EUR	5 December 2012	0.70%	0.95%	0.95%
"R" Share Class (GBP Hedged Class)	GBP	5 December 2012	0.70%	0.95%	0.95%
US Dollar Short Duration Bond Portfolio "I" Accumulation Share Class	USD USD	6 June 2016	0.20%	0.30%	0.30%
"I" Share Class	USD	6 June 2016	0.20%	0.30%	0.30%
"P" Accumulation Share Class	USD	6 June 2016	0.30%	0.44%	0.44%
"P" Share Class	USD	6 June 2016	0.30%	0.44%	0.44%
"R" Accumulation Share Class	USD	15 March 2018	0.20%	0.34%	0.34%
"R" Share Class US Fixed Income Portfolio	USD USD	6 June 2016	0.20%	0.34%	0.34%
Base Accumulation Share Class	USD	14 November 2005	1.00%	1.25%	1.25%
Base Currency (Dis) (Monthly) Share Class	USD	5 May 2011	1.00%	1.25%	1.25%
Base Currency Share Class	USD	27 July 1998	1.00%	1.25%	1.25%
"A" (Dis) (Monthly) Share Class	USD	5 May 2011	1.00%	1.50%	1.50%
"A" Share Class	USD	5 March 2001	1.00%	1.50%	1.50%
"B" Share Class "E" Acquiring Share Class	USD	5 March 2001	1.00%	2.50%	2.50%
"E" Accumulation Share Class "I" Accumulation Share Class	EUR USD	31 July 2001 15 February 2007	1.00% 0.35%	1.50% 0.56%	1.50% 0.56%
"I" Share Class	USD	13 November 2001	0.35%	0.56%	0.56%
"P" (Dis) (Monthly) Share Class	USD	5 May 2011	0.45%	0.70%	0.70%
"P" Accumulation Share Class	USD	29 May 2009	0.45%	0.70%	0.70%
"P" Share Class	USD	29 May 2009	0.45%	0.70%	0.70%
"R" Accumulation Share Class	USD	3 December 2012	0.35%	0.60%	0.60%
"R" Share Class US Mortgage Backed Securities Portfolio	USD USD	3 December 2012	0.35%	0.60%	0.60%
Base Accumulation Share Class	USD	14 November 2005	0.80%	1.05%	0.99%
Base Currency Share Class	USD	30 September 2002	0.80%	1.05%	0.99%
"A" Accumulation Share Class (PLN Hedged Class)	PLN	26 May 2016	0.80%	1.30%	1.24%
"A" Share Class	USD	19 February 2003	0.80%	1.30%	1.24%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	19 October 2012	0.80%	1.30%	1.23%
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Hedged Class)	USD EUR	20 January 2016 31 October 2007	0.30% 0.30%	0.46% 0.46%	0.42% 0.42%
"I" Accumulation Share Class (EDR Fledged Class)	GBP	20 May 2009	0.30%	0.46%	0.42%
"I" Share Class	USD	30 September 2002	0.30%	0.46%	0.42%
"IO" (Dis) (Cap Monthly) Share Class	USD	14 June 2016	0.00%	0.16%	0.12%
"IO" Share Class	USD	3 July 2006	0.00%	0.16%	0.12%
"P" Accumulation Share Class	USD	29 May 2009	0.45%	0.70%	0.62%
"P" Share Class "R" Accumulation Share Class	USD	29 May 2009 3 December 2012	0.45% 0.30%	0.70% 0.55%	0.62% 0.48%
"R" Share Class	USD	3 December 2012	0.30%	0.55%	0.47%
Emerging Markets Multi-Asset Portfolio	USD	0 2000111201 2012	0.0070	0.0070	0 , 0
Base Accumulation Share Class	USD	14 December 2017	1.40%	1.80%	1.80%
Base Currency (Dis) (Cap Monthly) Share Class	USD	14 December 2017	1.40%	1.80%	1.80%
Base Currency (Dis) (Gross Monthly) Share Class Base Currency (Dis) (Monthly) Share Class	USD	14 December 2017	1.40% 1.40%	1.80%	1.80%
Base Currency Share Class	USD	17 January 2018 14 December 2017	1.40%	1.80% 1.80%	1.80% 1.80%
Other Currency (Dis) (Cap Monthly) Share Class (AUD Partially Hedged Class)	AUD	14 December 2017	1.40%	1.80%	1.80%
Other Currency (Dis) (Cap Monthly) Share Class (EUR Partially Hedged Class)	EUR	9 March 2018	1.40%	1.80%	1.80%
Other Currency (Dis) (Cap Monthly) Share Class (GBP Partially Hedged Class)	GBP	14 December 2017	1.40%	1.80%	1.80%
Other Currency (Dis) (Cap Monthly) Share Class (SGD Partially Hedged Class)	SGD	14 December 2017	1.40%	1.80%	1.80%
Other Currency (Dis) (Gross Monthly) Share Class Other Currency (Dis) (Gross Monthly) Share Class (AUD Partially Hedged Class)	HKD AUD	28 June 2019 14 December 2017	1.40% 1.40%	1.80% 1.80%	1.80% 1.80%
Other Currency (Dis) (Gross Monthly) Share Class (AOD Partially Hedged Class)  Other Currency (Dis) (Gross Monthly) Share Class (GBP Partially Hedged Class)	GBP	14 December 2017	1.40%	1.80%	1.80%
Other Currency (Dis) (Gross Monthly) Share Class (SGD Partially Hedged Class)	SGD	14 December 2017	1.40%	1.80%	1.80%
"E" Accumulation Share Class	EUR	17 January 2018	1.40%	2.40%	2.40%
"E" Share Class	EUR	17 January 2018	1.40%	2.40%	2.40%
"I" Accumulation Share Class	USD	14 December 2017	0.70%	1.06%	1.06%
"I" Share Class "P" Accumulation Share Class	USD	14 December 2017 14 December 2017	0.70% 1.20%	1.06% 1.60%	1.06% 1.60%
"P" Share Class	USD	14 December 2017 14 December 2017	1.20%	1.60%	1.60%
"R" Accumulation Share Class	USD	14 December 2017	0.70%	1.10%	1.10%
"R" Share Class	USD	14 December 2017	0.70%	1.10%	1.10%
ESG-Enhanced Global Multi-Asset Balanced Portfolio <sup>(b)</sup>	USD				
Base Accumulation Share Class	USD	30 June 2014	1.35%	1.60%	1.60%
Base Currency Share Class Other Currency Accumulation Share Class (EUR Partially Hedged Class)	USD EUR	30 June 2014 11 February 2019	1.35% 1.35%	1.60% 1.60%	1.60% 1.60%
Other Currency Share Class (EUR Partially Hedged Class)  Other Currency Share Class (EUR Partially Hedged Class)	EUR	30 June 2014	1.35%	1.60%	1.60%
Other Currency Share Class (EBP Partially Hedged Class)	GBP	30 June 2014	1.35%	1.60%	1.60%
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	30 June 2014	1.35%	2.10%	2.10%
"I" Accumulation Share Class	USD	30 June 2014	0.65%	0.86%	0.86%
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6 February 2018	0.65%	0.86%	0.86%
"I" Share Class	USD	30 June 2014	0.65%	0.86%	0.86%
"R" Accumulation Share Class (EUR Partially Hedged Class) "R" Share Class (GBP Partially Hedged Class)	EUR GBP	6 February 2018 30 June 2014	0.65% 0.65%	0.90% 0.90%	0.90% 0.90%
Global Multi-Asset Conservative Portfolio	USD	50 Julie 2014	0.05%	0.30 /0	0.50/0
Base Accumulation Share Class	USD	30 June 2014	1.25%	1.50%	1.39%
Base Currency Share Class	USD	30 June 2014	1.25%	1.50%	1.38%

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
Global Multi-Asset Conservative Portfolio (Continued)	FUE	44 5:1:	4.050/	4.500/	4.000/
Other Currency Accumulation Share Class (EUR Partially Hedged Class) Other Currency Share Class (EUR Partially Hedged Class)	EUR EUR	11 February 2019 30 June 2014	1.25% 1.25%	1.50% 1.50%	1.38% 1.38%
Other Currency Share Class (EBP Partially Hedged Class)  Other Currency Share Class (GBP Partially Hedged Class)	GBP	30 June 2014	1.25%	1.50%	1.38%
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	30 June 2014	1.25%	2.00%	1.88%
"I" Accumulation Share Class	USD	30 June 2014	0.60%	0.81%	0.70%
"I" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6 February 2018	0.60%	0.81%	0.69%
"I" Accumulation Share Class (GBP Partially Hedged Class) "I" Share Class	GBP USD	31 May 2019 30 June 2014	0.60% 0.60%	0.81% 0.81%	0.70% 0.70%
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6 February 2018	0.60%	0.85%	0.73%
"R" Share Class (GBP Partially Hedged Class)	GBP	30 June 2014	0.60%	0.85%	0.73%
Global Multi-Asset Growth Portfolio	USD	00.1	4.500/	4 750/	4 740/
Base Accumulation Share Class Base Currency Share Class	USD	30 June 2014 30 June 2014	1.50% 1.50%	1.75% 1.75%	1.71% 1.71%
Other Currency Accumulation Share Class (EUR Partially Hedged Class)	EUR	11 February 2019	1.50%	1.75%	1.71%
Other Currency Share Class (EUR Partially Hedged Class)	EUR	30 June 2014	1.50%	1.75%	1.71%
Other Currency Share Class (GBP Partially Hedged Class)	GBP	30 June 2014	1.50%	1.75%	1.71%
"E" Accumulation Share Class (EUR Partially Hedged Class)	EUR	30 June 2014	1.50%	2.25%	2.21%
"I" Accumulation Share Class "I" Accumulation Share Class (EUR Partially Hedged Class)	USD EUR	30 June 2014 6 February 2018	0.75% 0.75%	0.96% 0.96%	0.91% 0.91%
"I" Share Class	USD	30 June 2014	0.75%	0.96%	0.91%
"R" Accumulation Share Class (EUR Partially Hedged Class)	EUR	6 February 2018	0.75%	1.00%	0.96%
"R" Share Class (GBP Partially Hedged Class)	GBP	30 June 2014	0.75%	1.00%	0.96%
Global Multi-Asset Income Portfolio	USD	10 March 2014	4.050/	4.550/	4 550/
Base Accumulation Share Class Base Currency (Dis) (Cap Monthly) Share Class	USD	18 March 2014 2 May 2018	1.25% 1.25%	1.55% 1.55%	1.55% 1.55%
Base Currency (Dis) (Cap Monthly) Share Class  Base Currency (Dis) (Gross Monthly) Share Class	USD	18 March 2014	1.25%	1.55%	1.55%
Base Currency Share Class	USD	18 March 2014	1.25%	1.55%	1.55%
Other Currency (Dis) (Gross Monthly) Share Class	HKD	28 June 2019	1.25%	1.55%	1.55%
Other Currency (Dis) (Gross Monthly) Share Class (AUD Hedged Class)	AUD	28 June 2019	1.25%	1.55%	1.55%
Other Currency (Dis) (Stable Monthly) Share Class (EUR Hedged Class)	EUR SGD	19 April 2016	1.25% 1.25%	1.55%	1.55%
Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class) (b) Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	1 December 2020 30 August 2016	1.25%	1.55% 1.55%	1.55% 1.55%
Other Currency Share Class (EUR Hedged Class)	EUR	18 March 2014	1.25%	1.55%	1.55%
"A" (Dis) (Monthly) Share Class	USD	10 April 2015	1.25%	2.05%	2.05%
"E" (Dis) (Gross Quarterly) Share Class (EUR Hedged Class)	EUR	13 January 2016	1.25%	2.15%	2.15%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class)	EUR	25 April 2014	1.25%	2.15%	2.15%
"E" (Dis) (Stable Monthly) Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class)	EUR EUR	19 April 2016 18 March 2014	1.25% 1.25%	2.15% 2.15%	2.15% 2.15%
"I" Accumulation Share Class	USD	18 March 2014	0.60%	0.86%	0.86%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	9 July 2014	0.60%	0.86%	0.86%
"I" Share Class	USD	18 March 2014	0.60%	0.86%	0.86%
"P" Accumulation Share Class "P" Share Class	USD	18 March 2014	1.00% 1.00%	1.30% 1.30%	1.30% 1.30%
"R" (Dis) (Gross Monthly) Share Class (GBP Hedged Class)	GBP	18 March 2014 11 April 2014	0.60%	0.90%	0.90%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	18 March 2014	0.60%	0.90%	0.90%
"R" Share Class (EUR Hedged Class)	EUR	18 March 2014	0.60%	0.90%	0.90%
"R" Share Class (GBP Hedged Class)	GBP	18 March 2014	0.60%	0.90%	0.90%
US Real Estate Balanced Portfolio Base Accumulation Share Class	USD USD	2 October 2012	1.50%	1.90%	1.79%
Base Currency (Dis) (Cap Gross Monthly MBS) Share Class	USD	26 May 2016	1.50%	1.90%	1.79%
Base Currency (Dis) (Cap Monthly MBS) Share Class	USD	2 October 2012	1.50%	1.90%	1.79%
Base Currency (Dis) (Monthly) Share Class	USD	12 February 2013	1.50%	1.90%	1.79%
Other Currency (Dis) (Cap Gross Monthly MBS) Share Class (SGD Hedged Class)	SGD	26 May 2016	1.50%	1.90%	1.79%
Other Currency (Dis) (Cap Monthly MBS) Share Class (SGD Hedged Class) "E" Accumulation Share Class (EUR Hedged Class)	SGD EUR	2 October 2012 2 October 2012	1.50% 1.50%	1.90% 2.40%	1.79% 2.29%
"I" (Dis) (Cap Monthly MBS) Share Class	USD	31 October 2012	0.70%	1.06%	0.92%
"I" (Dis) (Monthly) Share Class	USD	12 February 2013	0.70%	1.06%	0.92%
"I" Accumulation Share Class	USD	2 October 2012	0.70%	1.06%	0.92%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	15 February 2013	0.70%	1.06%	0.92%
"P" (Dis) (Cap Monthly MBS) Share Class "P" (Dis) (Monthly) Share Class	USD	2 October 2012 12 February 2013	1.00% 1.00%	1.40% 1.40%	1.27% 1.27%
"P" Accumulation Share Class	USD	2 October 2012	1.00%	1.40%	1.27%
"R" (Dis) (Cap Monthly MBS) Share Class	USD	15 November 2017	0.70%	1.10%	0.99%
"R" (Dis) (Monthly) Share Class	GBP	17 August 2016	0.70%	1.10%	0.99%
"R" (Dis) (Monthly) Share Class (GBP Hedged Class)	GBP	17 August 2016	0.70%	1.10%	0.99%
"R" Accumulation Share Class "R" Share Class	USD	13 December 2012 13 December 2012	0.70% 0.70%	1.10% 1.10%	0.99% 0.99%
Emerging Markets Total Return Bond Portfolio <sup>(c)</sup>	USD	10 December 2012	0.70%	1.10/0	0.33/0
Base Accumulation Share Class	USD	21 November 2017	1.20%	1.45%	1.45%
Base Currency Share Class	USD	21 November 2017	1.20%	1.45%	1.45%
Other Currency Share Class (EUR Hedged Class)	EUR	21 November 2017	1.20%	1.45%	1.45%
Other Currency Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class)	EUR EUR	21 November 2017 21 November 2017	1.20% 1.20%	1.45% 1.95%	1.45% 1.95%
"I" Accumulation Share Class (EON Fledged Class)	USD	21 November 2017	0.60%	0.81%	0.83%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	16 April 2019	0.60%	0.81%	0.81%
"I" Share Class	USD	21 November 2017	0.60%	0.81%	0.81%
"IO" Accumulation Share Class (AUD Hedged Class)	AUD	21 November 2017	0.00%	0.21%	0.21%
"IO" Accumulation Share Class (GBP Hedged Class) "R" Accumulation Share Class (EUR Hedged Class)	GBP EUR	20 November 2019 21 November 2017	0.00% 0.60%	0.21% 0.85%	0.21% 0.85%
"R" Accumulation Share Class (EDR Hedged Class)  "R" Accumulation Share Class (GBP Hedged Class)	GBP	21 November 2017 21 November 2017	0.60%	0.85%	0.85%
	, 00.				
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR	21 November 2017	0.60%	0.85%	0.85%

Bass Currency Share Class   USD   27 August 2015   1.25%   1.50%   1.15%   1.50%   1.15%   1		Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
Bass Currency Flanc Class   USD   27 August 2015   1.25%   1.50%   1.15%   1.50%   1.15%   1			07.4	4.050/	4.500/	4.500/
Chter Currency Accumulation Share Class (ELH Hedged Class)						1.50% 1.50%
Other Currency Accumulation Share Class (ESE Hedged Class)						1.50%
T Accumulation Share Class (LIP Hedged Class)	Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	9 October 2015	1.25%	1.50%	1.50%
T Accumulation Share Class (EUR Hedged Class)						2.00%
T Accumulation Share Class (GBP Hedged Class)	"I" Accumulation Share Class "I" Accumulation Share Class (FLIR Hedged Class)					0.81% 0.81%
The Communication Share Class (PP Hedged Class)	"I" Accumulation Share Class (CBP Hedged Class)					0.81%
T Share Class (EUR Hedged Class)	"I" Accumulation Share Class (JPY Hedged Class)	JPY				0.81%
T Share Class (GBP Hedged Class)						0.81%
107 Accumulation Share Class   USD   27 August 2015   0.00%   0.21%   0.07						0.81% 0.81%
1"O" Share Class						0.01%
PP Accumulation Share Class (EUR Hedged Class)	"IO" Share Class	USD	27 August 2015	0.00%	0.21%	0.21%
PP Share Class (EUR Hedged Class)	"P" Accumulation Share Class <sup>(b)</sup>					1.05%
File Accumulation Share Class (USD Hedged Class)						1.05% 1.05%
FR Share Class (GBP Hedged Class)						0.85%
First Share Class (GBP Hedged Class)   GBP   Z August 2015   0.66%   0.85%   0.85%   0.80hal Fixed Income Pulse Portfolio (Hedged )   EUR   25 January 2006   1.05%   1.25%   1.8 Base Currency Share Class (USD Hedged Class)   EUR   25 January 2006   1.00%   1.25%   1.8 Base Currency Share Class (USD Hedged Class)   USD   18 September 2006   1.00%   1.25%   1.8 Factor   1.00%   1.25%   1.8 Factor   1.00%   1.25%   1.9 Factor   1.00%   1.25%   1.9 Factor   1.00%   1.25%   1.9 Factor   1.00%   1.25%   1.9 Factor   1.00%   1.25%   1.9 Factor   1.00%   1.25%   1.00%   1.00%   1.25%   1.00%   1.00%   1.25%   1.00%   1.00%   1.25%   1.00%   1.00%   1.25%   1.00%   1.00%   1.25%   1.00%   1.00%   1.25%   1.00%   1.00%   1.25%   1.00%   1.00%   1.25%   1.00%   1.00%   1.25%   1.00%   1.00%   1.25%   1.00%   1.00%   1.25%   1.00%   1.0						0.85%
Base Accumulation Share Class (LISD Hedged Class)	"R" Share Class (GBP Hedged Class)		27 August 2015	0.60%	0.85%	0.85%
Base Currency Share Class (USD Hedged Class)			OF January 2000	4.000/	4.050/	4.450/
Base Currency Share Class (USD Hedged Class)						1.15% 1.16%
Base Currency Share Class (USD Hedged Class)						1.15%
"X Share Class (USD Hedged Class)	Base Currency Share Class (USD Hedged Class)	USD	18 September 2006	1.00%	1.25%	1.14%
Fir Accumulation Share Class						1.41%
Tr Accumulation Share Class (UB) Hedged Class)						1.40% 1.41%
Tr Accumulation Share Class (USD Hedged Class)   USD   State Class (GBP Hedged Class)   USD   State Class (GBP Hedged Class)   USD   State Class (GBP Hedged Class)   USD   State Class (GBP Hedged Class)   USD   State Class (GBP Hedged Class)   USD   State Class (GBP Hedged Class)   USD   State Class (GBP Hedged Class)   USD   State Class (GBP Hedged Class)   USD   State Class (GBP Hedged Class)   USD   State Class (GBP Hedged Class)   USD						0.58%
Tr Share Class (GBP Hedged Class)						0.59%
TO (Dis) (Semi-Annual) Share Class   Semi-Annual) Share Class   EUR   4 December 2020   0.00%   0.21%   0.10° Accumulation Share Class (LOSP Hedged Class)   Common   19 Accumulation Share Class (USD Hedged Class)   USD   19 August 2008   0.00%   0.21%   0.10° Accumulation Share Class (USD Hedged Class)   USD   30 June 2014   0.00%   0.21%   0.10° Accumulation Share Class (USD Hedged Class)   USD   30 June 2014   0.00%   0.21%   0.10° Accumulation Share Class (USD Hedged Class)   USD   30 June 2014   0.00%   0.21%   0.10° Accumulation Share Class (USD Hedged Class)   USD   11 June 2007   0.80%   1.05%   0.75%   0.						0.58%
"O" Accumulation Share Class (BP Hedged Class)	"I" Share Class (GBP Hedged Class)					0.58%
TO* Accumulation Share Class (USD Hedged Class)						0.09% 0.03%
"IO" Accumulation Share Class (USD Hedged Class)						0.08%
FP Accumulation Share Class (USD Hedged Class)	"IO" Accumulation Share Class (USD Hedged Class)		30 November 2007	0.00%	0.21%	0.08%
PF Accumulation Share Class (USD Hedged Class)						0.08%
FP   Share Class (GBP Hedged Class)						0.93% 0.94%
Fr Accumulation Share Class (LSD Hedged Class)						0.93%
TR' Share Class (GBP Hedged Class)	"R" Accumulation Share Class	EUR	3 December 2012	0.50%	0.75%	0.65%
"R" Share Class (GBP Hedged Class)						0.65%
TR' Share Class (USD Hedged Class)						0.65% 0.65%
Global Strategic Income Bond Portfolio   Base Accumulation Share Class   USD   28 March 2011   1.20%   1.45%   1.						0.65%
Base Currency (Dis) (Monthly) Share Class   USD		USD	, , , , ,			
Base Currency Share Class						1.38%
Other Currency (Dis) (Quarterly) Share Class (CSGD Hedged Class)         SGD         13 September 2013         1.20%         1.45%         1.           Other Currency Accumulation Share Class (CHF Hedged Class)         CHF         5 July 2013         1.20%         1.45%         1.           Other Currency Accumulation Share Class (SEK Hedged Class)         SEK         20 September 2013         1.20%         1.45%         1.           Other Currency Share Class (EUR Hedged Class)         CHF         12 January 2015         1.20%         1.45%         1.           Other Currency Share Class (EUR Hedged Class)         EUR         27 March 2013         1.20%         1.45%         1.           Other Currency Share Class (EUR Hedged Class)         EUR         27 March 2013         1.20%         1.45%         1.           Other Currency Share Class (EBP Hedged Class)         EUR         27 March 2013         1.20%         1.45%         1.           "A' Ois) (Monthly) Share Class (EBP Hedged Class)         USD         5 May 2011         1.20%         1.70%         1.           "E' (Dis) (Quarterly) Share Class (EUR Hedged Class)         USD         28 March 2011         1.20%         1.70%         1.           "E' Accumulation Share Class (EUR Hedged Class)         EUR         28 March 2011         1.20%         1.95% <td< td=""><td></td><td></td><td></td><td></td><td></td><td>1.38% 1.38%</td></td<>						1.38% 1.38%
Other Currency Accumulation Share Class (CHF Hedged Class)         CHF         5 July 2013         1,20%         1,45%         1,           Other Currency Accumulation Share Class (EUR Hedged Class)         EUR         6 April 2011         1,20%         1,45%         1,           Other Currency Share Class (CHF Hedged Class)         CHF         12 January 2015         1,20%         1,45%         1,           Other Currency Share Class (CHF Hedged Class)         CHF         12 January 2015         1,20%         1,45%         1,           Other Currency Share Class (GBP Hedged Class)         CHF         12 January 2015         1,20%         1,45%         1,           Other Currency Share Class (GBP Hedged Class)         GBP         6 April 2011         1,20%         1,45%         1,           'A' Chare Class (CHF Hedged Class)         USD         28 March 2011         1,20%         1,70%         1,           'E' Accumulation Share Class (EUR Hedged Class)         EUR         28 April 2011         1,20%         1,70%         1,           'E' Accumulation Share Class (EUR Hedged Class)         EUR         28 March 2011         1,20%         1,95%         1.           'E' Share Class (GBP Hedged Class)         GBP         1 December 2020         0,00%         0,25%         0.           'I' Clois (						1.38%
Other Currency Accumulation Share Class (CHK Hedged Class)         SEK         20 September 2013         1.20%         1.45%         1.           Other Currency Share Class (CHF Hedged Class)         CHF         12 January 2015         1.20%         1.45%         1.           Other Currency Share Class (EUR Hedged Class)         EUR         27 March 2013         1.20%         1.45%         1.           VA" (Dis) (Monthly) Share Class (GBP Hedged Class)         USD         5 May 2011         1.20%         1.70%         1.           "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)         USD         28 March 2011         1.20%         1.70%         1.           "E" (Cis) (Quarterly) Share Class (EUR Hedged Class)         EUR         8 April 2011         1.20%         1.70%         1.           "E" Accumulation Share Class (EUR Hedged Class)         EUR         8 April 2011         1.20%         1.95%         1.           "G" Share Class (GBP Hedged Class)         EUR         8 April 2011         1.20%         1.95%         1.           "G" Share Class (GBP Hedged Class)         GBP         1 December 2020         0.00%         0.25%         0.           "I" (Dis) (Monthly) Share Class (GBP Hedged Class)         GBP         1 December 2020         0.00%         0.81%         0.           "I	Other Currency Accumulation Share Class (CHF Hedged Class)					1.38%
Other Currency Share Class (EUR Hedged Class)         CHF         12 January 2015         1.20%         1.45%         1.           Other Currency Share Class (EUR Hedged Class)         GBP         6 April 2011         1.20%         1.45%         1.           "A" (Dis) (Monthly) Share Class         GBP         6 April 2011         1.20%         1.45%         1.           "A" Share Class         USD         5 May 2011         1.20%         1.70%         1.           "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)         USD         28 March 2011         1.20%         1.70%         1.           "E" Accumulation Share Class (EUR Hedged Class)         EUR         28 March 2011         1.20%         1.95%         1.           "G" Share Class (GBP Hedged Class)         GBP         1 December 2020         0.00%         0.25%         1.           "I" (Dis) (Semi-Annual) Share Class (GBP Hedged Class)         GBP         1 December 2020         0.00%         0.25%         0.           "I" Accumulation Share Class (GBP Hedged Class)         USD         28 March 2011         0.60%         0.81%         0.           "I" Accumulation Share Class (GBP Hedged Class)         USD         28 March 2011         0.60%         0.81%         0.           "I" Accumulation Share Class (GBP Hedged Class)						1.38%
Other Currency Share Class (EUR Hedged Class)         EUR         27 March 2013         1.20%         1.45%         1.           "A" (Dis) (Monthly) Share Class (BBP Hedged Class)         USD         5 May 2011         1.20%         1.45%         1.           "A" (Dis) (Monthly) Share Class         USD         5 May 2011         1.20%         1.70%         1.           "E" (Dis) (Quarterly) Share Class (EUR Hedged Class)         USD         28 March 2011         1.20%         1.70%         1.           "E" Accumulation Share Class (EUR Hedged Class)         EUR         8 April 2011         1.20%         1.95%         1.           "G" Share Class (GBP Hedged Class)         EUR         28 March 2011         1.20%         1.95%         1.           "I" (Dis) (Monthly) Share Class (GBP Hedged Class)         GBP         1 December 2020         0.00%         0.25%         0.           "I" (Dis) (Semi-Annual) Share Class (GBP Hedged Class)         JPY         7 August 2014         0.60%         0.81%         0.           "I" Accumulation Share Class (CHF Hedged Class)         USD         28 March 2011         0.60%         0.81%         0.           "I" Accumulation Share Class (EUR Hedged Class)         EUR         28 March 2011         0.60%         0.81%         0.           "I" Accumulation Shar						1.38% 1.38%
Other Currency Share Class (GBP Hedged Class)						1.38%
"A" (Dis) (Monthly) Share Class						1.38%
"E" (Dis) (Quarterly) Share Class (EUR Hedged Class) "E" Accumulation Share Class (EUR Hedged Class) "G" Share Class (GBP Hedged Class) "I" (Dis) (Monthly) Share Class (GBP Hedged Class) "I" (Dis) (Monthly) Share Class (GBP Hedged Class) "I" (Dis) (Monthly) Share Class (GBP Hedged Class) "I" (Dis) (Semi-Annual) Share Class (JPY Hedged Class) "I" Accumulation Share Class (JPY Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (CHF Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (GBP Hedged Class) "I" Accumulation Share Class (JPY Hedged Class) "I" Accumulation Share Class (JPY Hedged Class) "I" Share Class (JPY Hedged	"A" (Dis) (Monthly) Share Class	USD	5 May 2011	1.20%	1.70%	1.63%
"E" Àccumulation Share Class (EÜR Hedged Class) "G" Share Class (GBP Hedged Class) "I" (Dis) (Monthly) Share Class (GBP Hedged Class) "I" (Dis) (Semi-Annual) Share Class (JPY Hedged Class) "I" (Dis) (Semi-Annual) Share Class (JPY Hedged Class) "I" Accumulation Share Class (JPY Hedged Class) "I" Accumulation Share Class (JPY Hedged Class) "I" Accumulation Share Class (LHF Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (SEK Hedged Class) "I" Share Class (SEK Hedged Class) "I" Share Class (SEK Hedged Class) "I" Share Class (SEK Hedged Class) "I" Share Class (SEK Hedged Class) "I" Share Class (AUD Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (EUR Hedged Class) "I" Share Class (SEBP Hedged Class) "I" Share Class (SEBP Hedged Class) "I" Share Class (GBP Hedged Class) "I" Share Cl						1.63%
"C" Share Class (GBP Hedged Class) "B"	"E" (DIS) (Quarterly) Share Class (EUR Hedged Class)					1.88% 1.88%
"I" (Dis) (Monthly) Share Class (GBP Hedged Class)						0.16%
"I" Accumulation Share Class       USD       28 March 2011       0.60%       0.81%       0.         "I" Accumulation Share Class (EUR Hedged Class)       CHF       10 July 2013       0.60%       0.81%       0.         "I" Accumulation Share Class (EUR Hedged Class)       EUR       28 March 2011       0.60%       0.81%       0.         "I" Accumulation Share Class (GBP Hedged Class)       GBP       4 August 2015       0.60%       0.81%       0.         "I" Accumulation Share Class (JPY Hedged Class)       JPY       3 March 2014       0.60%       0.81%       0.         "I" Accumulation Share Class (SEK Hedged Class)       SEK       28 May 2014       0.60%       0.81%       0.         "I" Share Class       USD       28 March 2011       0.60%       0.81%       0.         "I" Share Class (AUD Hedged Class)       USD       28 March 2011       0.60%       0.81%       0.         "I" Share Class (EUR Hedged Class)       EUR       28 March 2011       0.60%       0.81%       0.         "I" Share Class (GBP Hedged Class)       EUR       28 March 2011       0.60%       0.81%       0.         "I" Share Class (GBP Hedged Class)       GBP       6 April 2011       0.60%       0.81%       0.         "I" Share Class (GBP Hedged Class	"I" (Dis) (Monthly) Share Class (GBP Hedged Class)	GBP	22 March 2018	0.60%	0.81%	0.71%
"I" Accumulation Share Class (CHF Hedged Class)       CHF       10 July 2013       0.60%       0.81%       0.         "I" Accumulation Share Class (GBR Hedged Class)       EUR       28 March 2011       0.60%       0.81%       0.         "I" Accumulation Share Class (GBP Hedged Class)       GBP       4 August 2015       0.60%       0.81%       0.         "I" Accumulation Share Class (JPY Hedged Class)       JPY       3 March 2014       0.60%       0.81%       0.         "I" Accumulation Share Class (SEK Hedged Class)       SEK       28 May 2014       0.60%       0.81%       0.         "I" Share Class       USD       28 March 2011       0.60%       0.81%       0.         "I" Share Class (AUD Hedged Class)       USD       28 March 2011       0.60%       0.81%       0.         "I" Share Class (EUR Hedged Class)       AUD       6 February 2014       0.60%       0.81%       0.         "I" Share Class (GBP Hedged Class)       EUR       28 March 2011       0.60%       0.81%       0.         "I" Share Class (GBP Hedged Class)       GBP       6 April 2011       0.60%       0.81%       0.         "I" Share Class (GBP Hedged Class)       GBP       6 April 2011       0.60%       0.81%       0.         "IS" Share Class						0.71%
"I" Accumulation Share Class (EUR Hedged Class)       EUR       28 March 2011       0.60%       0.81%       0.         "I" Accumulation Share Class (GBP Hedged Class)       GBP       4 August 2015       0.60%       0.81%       0.         "I" Accumulation Share Class (JPY Hedged Class)       JPY       3 March 2014       0.60%       0.81%       0.         "I" Accumulation Share Class (SEK Hedged Class)       SEK       28 May 2014       0.60%       0.81%       0.         "I" Share Class       USD       28 March 2011       0.60%       0.81%       0.         "I" Share Class (AUD Hedged Class)       USD       28 March 2011       0.60%       0.81%       0.         "I" Share Class (EUR Hedged Class)       EUR       28 March 2011       0.60%       0.81%       0.         "I" Share Class (GBP Hedged Class)       EUR       28 March 2011       0.60%       0.81%       0.         "I" Share Class (GBP Hedged Class)       GBP       6 April 2011       0.60%       0.81%       0.         "I" Share Class (GBP Hedged Class)       GBP       13 February 2015       0.00%       0.21%       0.         "IS" Accumulation Share Class       USD       8 September 2015       0.50%       0.71%       0.         "IS" Share Class (GBP Hedged Class) <td></td> <td></td> <td></td> <td></td> <td></td> <td>0.71% 0.71%</td>						0.71% 0.71%
"I" Accumulation Share Class (GBP Hedged Class)       GBP 4 August 2015 0.60% 0.81% 0.         "I" Accumulation Share Class (JPY Hedged Class)       JPY 3 March 2014 0.60% 0.81% 0.         "I" Share Class (SEK Hedged Class)       SEK 28 May 2014 0.60% 0.81% 0.         "I" Share Class (Bush Class)       USD 28 March 2011 0.60% 0.81% 0.         "I" Share Class (Bush Class)       USD 28 March 2011 0.60% 0.81% 0.         "I" Share Class (EUR Hedged Class)       EUR 28 March 2011 0.60% 0.81% 0.         "I" Share Class (GBP Hedged Class)       EUR 28 March 2011 0.60% 0.81% 0.         "I" Share Class (GBP Hedged Class)       GBP 6 April 2011 0.60% 0.81% 0.         "IO" Accumulation Share Class (GBP Hedged Class)       GBP 6 April 2011 0.60% 0.81% 0.         "IS" Scumulation Share Class (GBP Hedged Class)       USD 8 September 2015 0.00% 0.21% 0.         "IS" Share Class (GBP Hedged Class)       USD 8 September 2017 0.50% 0.71% 0.         "IS" Share Class (GBP Hedged Class)       GBP 4 December 2017 0.50% 0.71% 0.         "IS" Share Class (GBP Hedged Class)       USD 30 September 2013 0.00% 0.21% 0.         "P" (Dis) (Monthly) Share Class       USD 5 May 2011 0.80% 1.05% 1.05% 0.	"I" Accumulation Share Class (CHF Hedged Class)					0.71%
"I" Accumulation Share Class (JPY Hedged Class)			4 August 2015			0.71%
"I" Share Class       EUR       11 July 2014       0.60%       0.81%       0.         "I" Share Class (AUD Hedged Class)       USD       28 March 2011       0.60%       0.81%       0.         "I" Share Class (EUR Hedged Class)       EUR       28 March 2011       0.60%       0.81%       0.         "I" Share Class (GBP Hedged Class)       GBP       6 April 2011       0.60%       0.81%       0.         "IO" Accumulation Share Class (GBP Hedged Class)       GBP       13 February 2015       0.00%       0.21%       0.         "IS" Share Class       USD       8 September 2015       0.50%       0.71%       0.         "IS" Share Class (GBP Hedged Class)       USD       4 December 2017       0.50%       0.71%       0.         "IS" Share Class (GBP Hedged Class)       GBP       4 December 2017       0.50%       0.71%       0.         "IS" Share Class (GBP Hedged Class)       GBP       4 December 2017       0.50%       0.71%       0.         "IS" Share Class (GBP Hedged Class)       USD       30 September 2013       0.00%       0.21%       0.         "P" (Dis) (Monthly) Share Class       USD       30 September 2013       0.00%       0.21%       0.         "P" (Dis) (Monthly) Share Class       USD       30 Sep	"I" Accumulation Share Class (JPY Hedged Class)	JPY	3 March 2014	0.60%	0.81%	0.71%
"I" Share Class       USD 28 March 2011 0.60% 0.81% 0.         "I" Share Class (AUD Hedged Class)       AUD 6 February 2014 0.60% 0.81% 0.         "I" Share Class (EUR Hedged Class)       EUR 28 March 2011 0.60% 0.81% 0.         "I" Share Class (GBP Hedged Class)       GBP 6 April 2011 0.60% 0.81% 0.         "IO" Accumulation Share Class (GBP Hedged Class)       GBP 13 February 2015 0.00% 0.21% 0.         "IS" Accumulation Share Class (GBP Hedged Class)       USD 8 September 2015 0.50% 0.71% 0.         "IS" Share Class       USD 4 December 2017 0.50% 0.71% 0.         "IS" Share Class (GBP Hedged Class)       GBP 4 December 2017 0.50% 0.71% 0.         "IXO" (Dis) (Cap Monthly) Share Class       USD 30 September 2013 0.00% 0.21% 0.         "P" (Dis) (Monthly) Share Class       USD 5 May 2011 0.80% 1.05% 0.						0.71%
"I" Share Class (AUD Hedged Class) "I" Share Class (EUR Hedged Class) EUR 28 March 2011 0.60% 0.81% 0. "I" Share Class (GBP Hedged Class) "I" Share Class (GBP Hedged Class) GBP 6 April 2011 0.60% 0.81% 0. "IS" Accumulation Share Class (GBP Hedged Class) "IS" Accumulation Share Class (GBP Hedged Class) USD 8 September 2015 0.50% 0.71% 0. "IS" Share Class (GBP Hedged Class) "IS" Share Class (GBP Hedged Class) "IS" Share Class (GBP Hedged Class) USD 4 December 2017 0.50% 0.71% 0. "IS" Share Class (GBP Hedged Class) "IS" Share Class (GBP Hedged Class) USD 30 September 2013 0.00% 0.21% 0. "P" (Dis) (Monthly) Share Class USD 5 May 2011 0.80% 1.05% 0.						0.71% 0.71%
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IS" Accumulation Share Class (GBP Hedged Class) "IS" Share Class "IS" Share Class USD 8 September 2015 0.50% 0.71% 0. "IS" Share Class (GBP Hedged Class) "IS" Share Class (GBP Hedged Class) "IS" Share Class (GBP Hedged Class) "IS" Operation of the property of the p	"I" Share Class (AUD Hedged Class)					0.71%
"I" Share Class (GBP Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class) "IS" Accumulation Share Class (GBP Hedged Class) "IS" Share Class "IS" Share Class USD 8 September 2015 0.50% 0.71% 0. "IS" Share Class (GBP Hedged Class) "IS" Share Class (GBP Hedged Class) "IS" Share Class (GBP Hedged Class) "IS" Operation of the property of the p		EUR	28 March 2011	0.60%	0.81%	0.71%
"IS" Accumulation Share Class (b)       USD       8 Septembér 2015       0.50%       0.71%       0.         "IS" Share Class       USD       4 December 2017       0.50%       0.71%       0.         "IS" Share Class (GBP Hedged Class)       GBP       4 December 2017       0.50%       0.71%       0.         "IXO" (Dis) (Cap Monthly) Share Class       USD       30 September 2013       0.00%       0.21%       0.         "P" (Dis) (Monthly) Share Class       USD       5 May 2011       0.80%       1.05%       0.	"I" Share Class (GBP Hedged Class)					0.71%
"IS" Share Class       USD 4 December 2017       0.50% 0.71% 0.         "IS" Share Class (GBP Hedged Class)       GBP 4 December 2017       0.50% 0.71% 0.         "IXO" (Dis) (Cap Monthly) Share Class       USD 30 September 2013       0.00% 0.21% 0.         "P" (Dis) (Monthly) Share Class       USD 5 May 2011       0.80% 1.05% 0.	"IO" Accumulation Share Class (GBP Hedged Class) "IS" Accumulation Share Class <sup>(b)</sup>					0.11% 0.57%
"IS" Share Class (GBP Hedged Class)       GBP 4 December 2017       0.50% 0.71% 0.         "IXO" (Dis) (Cap Monthly) Share Class       USD 30 September 2013       0.00% 0.21% 0.         "P" (Dis) (Monthly) Share Class       USD 5 May 2011       0.80% 1.05% 0.						0.57 %
"IXO" (Dis) (Cap Monthly) Share Class         USD 30 September 2013         0.00%         0.21%         0.           "P" (Dis) (Monthly) Share Class         USD 5 May 2011         0.80%         1.05%         0.	"IS" Share Class (GBP Hedged Class)	GBP	4 December 2017	0.50%	0.71%	0.61%
	"IXO" (Dis) (Cap Monthly) Share Class		30 September 2013	0.00%	0.21%	0.11%
	"P" (Dis) (Monthly) Share Class "P" Accumulation Share Class	USD USD	5 May 2011 28 March 2011	0.80% 0.80%	1.05% 1.05%	0.97% 0.96%
						0.96%

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
Global Strategic Income Bond Portfolio (Continued)					
"P" Share Class "P" Share Class (EUR Hedged Class)	USD EUR	28 March 2011 28 March 2011	0.80% 0.80%	1.05% 1.05%	0.94% 0.96%
"P" Share Class (GBP Hedged Class)	GBP	28 March 2011	0.80%	1.05%	0.96%
"R" (Dis) (Monthly) Share Class	USD	20 May 2015	0.60%	0.85%	0.78%
"R" Accumulation Share Class	USD	13 December 2012	0.60%	0.85%	0.78%
"R" Accumulation Share Class (CHF Hedged Class) "R" Accumulation Share Class (EUR Hedged Class)	CHF EUR	13 March 2015 5 December 2012	0.60% 0.60%	0.85% 0.85%	0.78% 0.78%
"R" Share Class	USD	13 December 2012	0.60%	0.85%	0.78%
"R" Share Class (EUR Hedged Class)	EUR	5 December 2012	0.60%	0.85%	0.78%
"R" Share Class (GBP Hedged Class)	GBP	5 December 2012	0.60%	0.85%	0.78%
Global Strategic Macro Bond Portfolio (c) Base Accumulation Share Class	USD USD	22 October 2014	1.00%	1.25%	1.28%
Base Accumulation Share Class (CHF Hedged Class)	CHF	17 March 2017	1.00%	1.25%	1.25%
Base Currency Share Class	USD	22 October 2014	1.00%	1.25%	1.25%
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR GBP	22 October 2014 20 November 2015	1.00% 1.00%	1.25%	1.27% 1.25%
Other Currency Accumulation Share Class (GBP Hedged Class) Other Currency Accumulation Share Class (SEK Hedged Class)	SEK	22 December 2014	1.00%	1.25% 1.25%	1.25%
Other Currency Share Class (EUR Hedged Class)	EUR	13 June 2017	1.00%	1.25%	1.25%
"A" Accumulation Share Class (PLN Hedged Class)	PLN	26 May 2016	1.00%	1.50%	1.50%
"E" Accumulation Share Class (EUR Hedged Class) "C" Share Class (CRR Hedged Class)	EUR GBP	22 October 2014 1 December 2020	1.00% 0.00%	1.75%	1.75% 0.25%
"G" Share Class (GBP Hedged Class) <sup>(D)</sup> "I" Accumulation Share Class	USD	22 October 2014	0.50%	0.25% 0.71%	0.23%
"I" Accumulation Share Class (CHF Hedged Class)	CHF	29 July 2016	0.50%	0.71%	1.23%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	14 November 2014	0.50%	0.71%	0.74%
"I" Accumulation Share Class (Flat) (EUR Hedged Class) "I" Accumulation Share Class (Flat) (GBP Hedged Class) <sup>(b)</sup>	EUR	30 August 2016	0.85%	1.06% 1.06%	1.06%
"I" Accumulation Share Class (Flat) (GBP Hedged Class)	GBP GBP	21 May 2015 22 October 2014	0.85% 0.50%	0.71%	1.03% 0.72%
"I" Accumulation Share Class (SEK Hedged Class)	SEK	22 December 2014	0.50%	0.71%	0.71%
"I" Share Class	USD	22 October 2014	0.50%	0.71%	0.71%
"I" Share Class (EUR Hedged Class)	EUR	14 November 2014	0.50%	0.71%	0.71%
"IO" Accumulation Share Class "IO" Share Class	USD USD	21 April 2015 27 August 2015	0.00% 0.00%	0.21% 0.21%	0.21% 0.21%
"P" Accumulation Share Class	USD	22 October 2014	0.75%	1.00%	1.00%
"P" Accumulation Share Class (CHF Hedged Class)	CHF	11 April 2017	0.75%	1.00%	1.00%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	22 October 2014	0.75%	1.00%	1.00%
"P" Accumulation Share Class (GBP Hedged Class) "P" Share Class	GBP USD	11 April 2017 22 October 2014	0.75% 0.75%	1.00% 1.00%	1.00% 0.91%
"R" Accumulation Share Class	USD	23 December 2016	0.75%	0.75%	0.78%
"R" Accumulation Share Class (CHF Hedged Class)	CHF	17 March 2017	0.50%	0.75%	0.74%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	22 October 2014	0.50%	0.75%	0.77%
"R" Share Class "R" Share Class (EUR Hedged Class)	USD EUR	23 December 2016 22 October 2014	0.50% 0.50%	0.75% 0.75%	0.75% 0.75%
"R" Share Class (GBP Hedged Class)	GBP	22 October 2014 22 October 2014	0.50%	0.75%	0.76%
"RS" Accumulation Share Class	USD	1 October 2019	0.35%	0.60%	0.60%
"RS" Accumulation Share Class (CHF Hedged Class)	CHF	1 October 2019	0.35%	0.60%	0.63%
"RS" Accumulation Share Class (EUR Hedged Class) "RS" Share Class	EUR USD	1 October 2019 1 October 2019	0.35% 0.35%	0.60% 0.60%	0.62% 0.60%
"RS" Share Class (EUR Hedged Class)	EUR	1 October 2019	0.35%	0.60%	0.60%
Strategic Absolute Return Bond I Portfolio <sup>(c)</sup>	USD				
Base Accumulation Share Class	USD	28 June 2006	0.60%	0.85%	0.82%
Base Accumulation Share Class (EUR Hedged Class) Base Currency Share Class	EUR USD	28 June 2006 28 June 2006	0.60% 0.60%	0.85% 0.85%	0.82% 0.81%
Base Currency Share Class (EUR Hedged Class)	EUR	28 June 2006	0.60%	0.85%	0.82%
Base Currency Share Class (GBP Hedged Class)	GBP	18 September 2006	0.60%	0.85%	0.82%
"A" Share Class	USD	30 March 2007	0.60%	1.10%	1.06%
"E" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class	EUR USD	16 July 2007 19 July 2007	0.60% 0.25%	1.10% 0.40%	1.07% 0.41%
"I" Accumulation Share Class (AUD Hedged Class) <sup>(b)</sup>	AUD	12 March 2021	0.25%	0.40%	0.95%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	23 November 2007	0.25%	0.40%	0.40%
"I" Share Class (EUR Hedged Class) "IO" Accumulation Share Class (GBP Hedged Class)	EUR	5 September 2006	0.25%	0.40%	0.40%
"IO" Accumulation Snare Class (GBP Hedged Class) "IO" Share Class (AUD Hedged Class)	GBP AUD	16 July 2007 19 March 2015	0.00% 0.00%	0.15% 0.15%	0.15% 0.15%
"R" Accumulation Share Class	USD	3 December 2012	0.25%	0.50%	0.47%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	5 December 2012	0.25%	0.50%	0.47%
"R" Share Class	USD	3 December 2012	0.25%	0.50%	0.56%
"R" Share Class (EUR Hedged Class) "R" Share Class (GBP Hedged Class)	EUR GBP	5 December 2012 5 December 2012	0.25% 0.25%	0.50% 0.50%	0.47% 0.47%
Strategic Absolute Return Bond II Portfolio <sup>(c)</sup>	USD	3 December 2012	0.2570	0.50 /6	0.47 /0
Base Accumulation Share Class	USD	28 June 2006	1.00%	1.25%	1.25%
Base Accumulation Share Class (EUR Hedged Class)	EUR	28 June 2006	1.00%	1.25%	1.25%
Base Currency Share Class Base Currency Share Class (EUR Hedged Class)	USD EUR	28 June 2006 28 June 2006	1.00% 1.00%	1.25% 1.25%	1.25% 1.25%
Base Currency Share Class (EDR Hedged Class)  Base Currency Share Class (GBP Hedged Class)	GBP	17 July 2006	1.00%	1.25%	1.25%
"A" Share Class	USD	30 March 2007	1.00%	1.50%	1.50%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	16 July 2007	1.00%	1.75%	1.75%
"I" Accumulation Share Class "I" Accumulation Share Class (FLIB Hodged Class)	USD	31 October 2006	0.50%	0.65%	0.65%
"I" Accumulation Share Class (EUR Hedged Class) "I" Accumulation Share Class (Flat) (GBP Hedged Class)	EUR GBP	20 November 2006 15 November 2016	0.50% 1.00%	0.65% 1.15%	0.97% 1.15%
"IO" Accumulation Share Class (GBP Hedged Class)	GBP	12 September 2008	0.00%	0.15%	0.15%
"R" Accumulation Share Class	USD	3 December 2012	0.50%	0.75%	0.76%
"R" Share Class "D" Share Class (CRR Hadged Class)	USD	3 December 2012	0.50%	0.75%	0.75%
"R" Share Class (GBP Hedged Class)	GBP	5 December 2012	0.50%	0.75%	0.75%

	Currency	Inception Date	Advisory Fees Rate	Expense Cap <sup>+</sup>	Total Net Expense Ratio <sup>(a)</sup>
Multi-Manager Dynamic World Equity Portfolio(d)	USD				
Base Accumulation Share Class	USD	31 July 2007	0.65%	0.95%	1.37%
Base Currency Share Class	USD	15 March 2006	0.65%	0.95%	1.37%
Other Currency Accumulation Share Class	EUR	31 May 2011	0.65%	0.95%	1.37%
"I" Share Class	USD	31 May 2011	0.30%	0.56%	0.95%
"IO" Accumulation Share Class	USD	29 February 2012	0.00%	0.26%	0.65%
"R" Accumulation Share Class	EUR	31 December 2012	0.00%	0.30%	0.72%
"R" Accumulation Share Class	USD	31 December 2012	0.00%	0.30%	0.72%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	29 September 2017	0.00%	0.30%	0.72%
"R" Accumulation Share Class (GBP Hedged Class)	GBP	14 August 2017	0.00%	0.30%	0.72%
"R" Share Class	USD	31 December 2012	0.00%	0.30%	0.73%
Global Corporate Portfolio (Hedged)	NOK	31 December 2012	0.0070	0.5070	0.7570
"I" Accumulation Share Class	NOK	31 December 2007	0.25%	0.35%	0.31%
Absolute Return Tracker Portfolio	USD	31 December 2007	0.25 /6	0.33 /6	0.31/0
Base Accumulation Share Class	USD	13 January 2015	1.35%	1.50%	1.50%
Other Currency Accumulation Share Class (CHF Hedged Class)	CHF		1.35%	1.50%	1.50%
	EUR	18 August 2017 13 January 2015	1.35%	1.50%	1.50%
Other Currency Accumulation Share Class (EUR Hedged Class)					
Other Currency Accumulation Share Class (SGD Hedged Class)	SGD	22 April 2020	1.35%	1.50%	1.50%
"A" Accumulation Share Class	USD	26 May 2017	1.35%	2.00%	2.00%
"E" Accumulation Share Class (EUR Hedged Class)	EUR	14 January 2015	1.35%	2.00%	2.00%
"I" Accumulation Share Class	USD	13 January 2015	0.65%	0.80%	0.75%
"I" Accumulation Share Class (AUD Hedged Class)	AUD	6 May 2015	0.65%	0.80%	0.76%
"I" Accumulation Share Class (CHF Hedged Class)	CHF	13 January 2015	0.65%	0.80%	0.75%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	13 January 2015	0.65%	0.80%	0.75%
"I" Accumulation Share Class (GBP Hedged Class)	GBP	13 January 2015	0.65%	0.80%	0.76%
"I" Accumulation Share Class (JPY Hedged Class)	JPY	4 December 2017	0.65%	0.80%	0.76%
"I" Accumulation Share Class (SEK Hedged Class)	SEK	20 March 2015	0.65%	0.80%	0.76%
"P" Accumulation Share Class	USD	26 May 2017	1.00%	1.15%	1.15%
"P" Accumulation Share Class (EUR Hedged Class)	EUR	13 January 2015	1.00%	1.15%	1.15%
"R" Accumulation Share Class (EUR Hedged Class)	EUR	23 August 2018	0.65%	0.80%	0.80%
"R" Share Class	USD	23 January 2015	0.65%	0.80%	0.80%
"R" Share Class (GBP Hedged Class)	GBP	14 January 2015	0.65%	0.80%	0.80%
Alternative Trend Portfolio	USD				
Other Currency Accumulation Share Class (EUR Hedged Class)	EUR	21 January 2015	1.35%	1.60%	1.55%
"I" Accumulation Share Class	USD	20 January 2015	0.65%	0.86%	0.78%
"I" Accumulation Share Class (EUR Hedged Class)	EUR	6 March 2018	0.65%	0.86%	0.78%
"I" Accumulation Share Class (GBP Hedged Class)	GBP	3 January 2018	0.65%	0.86%	0.78%
"I" Share Class (GBP Hedged Class)	GBP	21 November 2018	0.65%	0.86%	0.78%
"IO" Accumulation Share Class	USD	28 January 2016	0.00%	0.00%	0.13%
"IO" Accumulation Share Class (JPY Hedged Class)	JPY	17 November 2017	0.00%	0.21%	0.13%
"IO" Share Class	USD	14 June 2017	0.00%	0.21%	0.13%
"R" Share Class (GBP Hedged Class)	GBP		0.00%	0.21%	0.13%
R Share Class (GBP Heaged Class)	GBP	21 January 2015	0.05%	0.90%	0.85%

Refer to Note 6.

The above expense ratios are an average throughout the period to 31 May 2021. The above Expense Caps represent the expense cap levels at period end 31 May 2021.

<sup>(</sup>a) The Total Expense Ratio ("TER") expresses the sum of all costs, commissions and performance fees (excluding dealing commissions and market costs) charged on an ongoing basis to the Portfolios' assets (operating net expenses) taken retrospectively as a percentage of the Portfolios' assets, and is calculated using the following formula:
Total operating net expenses in CU\* /Average portfolios' assets in CU\* x 100 = TER %.
The TER is calculated for the Period from 1 December 2020 to 31 May 2021. TER's are annualised for Portfolios operating less than one year.

\* CU = Currency units in the Portfolio's base currency.

<sup>(</sup>b) Refer to Appendix II.

<sup>(</sup>c) The expense cap does not include performance fees.

<sup>(</sup>d) The expense cap does not include the GSAMI fee portion paid to external Sub-Investment Advisors.

# Goldman Sachs Funds Appendix II—Portfolio and Share Class Launches, Closures and Mergers As at 31 May 2021

During the period, the following share classes were launched:

Portfolios	Share Classes	Currency of the Share Classes	Launch Date
Emerging Markets Equity ESG Portfolio	"IO" Share Class	USD	22 February 2021
Emerging Markets Equity Portfolio	"G" Share Class	USD	8 December 2020
Global Environmental Impact Equity Portfolio	Other Currency Accumulation Share Class	EUR	22 February 2021
Global Environmental Impact Equity Portfolio	"I" Share Class	AUD	16 March 2021
Global Environmental Impact Equity Portfolio	"IO" Share Class	USD	22 February 2021
Global Future Technology Leaders Equity Portfolio	"I" Share Class	GBP	6 April 2021
Global Future Technology Leaders Equity Portfolio	"R" Accumulation Share Class	USD	18 December 2020
Japan Equity Partners Portfolio	"R" Share Class	JPY	4 December 2020
Japan Equity Portfolio	"IS" Accumulation Snap Share Class	EUR	18 March 2021
Japan Equity Portfolio	"IS" Accumulation Snap Share Class	JPY	30 December 2020
Japan Equity Portfolio	"IS" Accumulation Snap Share Class (EUR Hedged Class)	EUR	30 December 2020
Emerging Markets CORE® Equity Portfolio	"A" Snap Share Class	USD	8 January 2021
Emerging Markets CORE® Equity Portfolio	"IO" Accumulation Snap Share Class	JPY	23 March 2021
Europe CORE® Equity Portfolio	"IS" Accumulation Share Class	EUR	18 December 2020
Global CORE® Equity Portfolio	"G" Snap Share Class	USD	7 December 2020
Global CORE® Equity Portfolio	"I" Accumulation Snap Share Class	GBP	7 December 2020
Global CORE® Equity Portfolio	"IS" Accumulation Snap Share Class	EUR	21 December 2020
Global CORE® Equity Portfolio	"IS" Accumulation Snap Share Class	USD	9 February 2021
Global CORE® Equity Portfolio	"IS" Accumulation Snap Share Class (EUR Hedged Class)	EUR	21 December 2020
Asia High Yield Bond Portfolio	"I SD" Share Class	GBP	26 March 2021
Asia High Yield Bond Portfolio	"I" Share Class (GBP Hedged Class)	GBP	25 February 2021
Emerging Markets Corporate Bond Portfolio	"I" Accumulation Share Class (BRL Hedged Class)	USD	8 February 2021
Global Fixed Income Portfolio	"I" Accumulation Share Class	USD	30 April 2021
Global Multi-Asset Income Portfolio	Other Currency (Dis) (Stable Monthly) Share Class (SGD Hedged Class)	SGD	1 December 2020
Global Fixed Income Plus Portfolio (Hedged)	"I" Accumulation Share Class (AUD Hedged Class)	AUD	11 March 2021
Global Fixed Income Plus Portfolio (Hedged)	"IO" (Dis) (Semi-Annual) Share Class	EUR	4 December 2020
Global Strategic Income Bond Portfolio	"G" Share Class (GBP Hedged Class)	GBP	1 December 2020
Global Strategic Macro Bond Portfolio	"G" Share Class (GBP Hedged Class)	GBP	1 December 2020
Strategic Absolute Return Bond I Portfolio	"I" Accumulation Share Class (AUD Hedged Class)	AUD	12 March 2021

During the period, the following share classes were closed:

Portfolios	Share Classes	Currency of the Share Classes	Close Date
Global CORE® Equity Portfolio	"IO" Accumulation Close Share Class	GBP	21 December 2020
Emerging Markets Debt Portfolio	"I" Accumulation Share Class (Duration Hedged Class)	EUR	21 December 2020
Emerging Markets Debt Portfolio	"I" Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP	21 December 2020
Emerging Markets Debt Portfolio	"R" Accumulation Share Class (Duration Hedged Class)	USD	21 December 2020
Global Credit Portfolio (Hedged)	"I" Accumulation Share Class (GBP Hedged Class) (Duration Hedged Class)	GBP	9 December 2020
Global Fixed Income Portfolio	"B" Share Class	USD	21 December 2020
Global High Yield Portfolio	"G" Share Class	USD	16 March 2021
Global Absolute Return Portfolio	"P" Accumulation Share Class	USD	21 December 2020

# Goldman Sachs Funds Appendix II—Portfolio and Share Class Launches, Closures and Mergers As at 31 May 2021

Portfolios	Share Classes	Currency of the Share Classes	Close Date
Global Absolute Return Portfolio	"P" Accumulation Share Class (EUR Hedged Class)	EUR	21 December 2020
Global Absolute Return Portfolio	"P" Share Class	USD	21 December 2020
Global Strategic Income Bond Portfolio	"G" Share Class (GBP Hedged Class)	GBP	8 March 2021
Global Strategic Income Bond Portfolio	"IS" Accumulation Share Class	USD	21 December 2020
Global Strategic Macro Bond Portfolio	"G" Share Class (GBP Hedged Class)	GBP	8 March 2021
Global Strategic Macro Bond Portfolio	"I" Accumulation Share Class (Flat) (GBP Hedged Class)	GBP	21 December 2020

### During the period, the following Portfolios had name changes:

Former name of Portfolio	New name of Portfolio	Date
China Opportunity Equity Portfolio	All China Equity Portfolio	10 March 2021
US Smaller Cap Equity Portfolio	US Small Cap Equity Portfolio	10 March 2021
Emerging Markets Short Duration Bond Portfolio	ESG-Enhanced Emerging Markets Short Duration Bond Portfolio	8 January 2021
Euro Short Duration Bond Plus Portfolio	ESG-Enhanced Euro Short Duration Bond Plus Portfolio	8 January 2021
Europe High Yield Bond Portfolio	ESG-Enhanced Europe High Yield Bond Portfolio	8 January 2021
Global ESG Enhanced Income Bond Portfolio	ESG-Enhanced Global Income Bond Portfolio	8 January 2021
Sterling Credit Portfolio	ESG-Enhanced Sterling Credit Portfolio	8 January 2021
Global Multi-Asset Balanced Portfolio	ESG-Enhanced Global Multi-Asset Balanced Portfolio	10 March 2021

The following tables set forth details of shareholders with holdings greater than 10% of the Portfolio's net assets as at 31 May 2021:

	% of	Investor /
Portfolios	Shareholders' Equity	Distributor
All China Equity Portfolio		
Shareholder 1	50.33%	Investor
Other Shareholders	49.67%	
Total	100.00%	
Asia Equity Portfolio		
Shareholder 1 <sup>1</sup>	22.04%	Investor
Other Shareholders	77.96%	
Total	100.00%	
Emerging Markets Equity ESG Portfolio		
Shareholder 1	17.82%	Investor
Shareholder 2	17.14%	Investor
Shareholder 3	12.29%	Distributor
Shareholder 4	10.06%	Distributor
Other Shareholders	42.69%	Distributor
Total	100.00%	
Emerging Markets Equity Portfolio	44.040/	l
Shareholder 1 Other Shareholders	11.94% 88.06%	Investor
Total	100.00%	
	100.00 %	
Global Environmental Impact Equity Portfolio		
Shareholder 1	10.91%	Investor
Other Shareholders	89.09%	
Total	100.00%	
Global Equity Income Portfolio		
Shareholder 1	24.06%	Investor
Shareholder 2	12.38%	Investor
Other Shareholders	63.56%	
Total	100.00%	
Global Equity Partners ESG Portfolio		
Shareholder 1	10.57%	Distributor
Other Shareholders	89.43%	
Total	100.00%	
Global Future Technology Leaders Equity Portfolio		
Shareholder 1 <sup>1</sup>	58.99%	Investor
Shareholder 2 <sup>1</sup>	28.53%	Investor
Other Shareholders	12.48%	
Total	100.00%	
Japan Equity Portfolio		
Shareholder 1	27.07%	Investor
Other Shareholders	72.93%	
Total	100.00%	
US Equity Portfolio		
Shareholder 1	74.87%	Investor
Other Shareholders	25.13%	
Total	100.00%	

	% of	Investor /
Portfolios	Shareholders' Equity	Distributor
US Focused Growth Equity Portfolio		
Shareholder 1	24.14%	Investor
Shareholder 2	12.81%	Investor
Shareholder 3	11.87%	Distributor
Other Shareholders	51.18%	
Total	100.00%	
US Technology Opportunities Equity Portfolio		
Shareholder 1 <sup>1</sup>	96.36%	Investor
Other Shareholders	3.64%	
Total	100.00%	
Global Infrastructure Equity Portfolio		
Shareholder 1	14.42%	Distributor
Shareholder 2	12.62%	Investor
Shareholder 3	11.25%	Distributo
Other Shareholders	61.71%	
Total	100.00%	
Global Real Estate Equity Portfolio		
Shareholder 1	13.76%	Distributor
Shareholder 2	13.54%	Investor
Shareholder 3	10.71%	
		Investo
Other Shareholders	61.99%	
Total	100.00%	
North America Energy & Energy Infrastructure Equity Portfolio		
Shareholder 1	17.24%	Investor
Other Shareholders	82.76%	
Total	100.00%	
Global CORE® Equity Portfolio		
Shareholder 1 <sup>1</sup>	25.18%	Investor
Other Shareholders	74.82%	
Total	100.00%	
Global Small Cap CORE® Equity Portfolio		
Shareholder 1	27.10%	Distributor
Shareholder 2	10.74%	Distributor
Other Shareholders	62.16%	
Total	100.00%	
US CORE® Equity Portfolio		
Shareholder 1	13.29%	Distributor
Other Shareholders	86.71%	
Total	100.00%	
US Small Cap CORE® Equity Portfolio		
Shareholder 1 <sup>1</sup>	51.51%	Investor
Shareholder 2 <sup>1</sup>	14.14%	Investor
Other Shareholders	34.35%	
Total	100.00%	
Asia High Yield Bond Portfolio		
Shareholder 1 <sup>2</sup>	10.60%	Investo
Other Shareholders	89.40%	
Total	100.00%	

	% of	Investor /
Portfolios	Shareholders' Equity	Distributor
Emerging Markets Debt Blend Portfolio		
Shareholder 1	44.32%	Investor
Shareholder 2	29.40%	Investor
Shareholder 3	11.15%	Investor
Other Shareholders	15.13%	
Total	100.00%	
Emerging Markets Debt Local Portfolio		
Shareholder 1 <sup>1</sup>	12.33%	Investor
Shareholder 2	12.14%	Investor
Other Shareholders	75.53%	
Total	100.00%	
Emerging Markets Debt Portfolio		
Shareholder 1	15.95%	Investor
Other Shareholders	84.05%	
Total	100.00%	
ESG-Enhanced Euro Short Duration Bond Plus Portfolio		
Shareholder 1	12.76%	Investor
Shareholder 2	10.05%	Investor
Other Shareholders	77.19%	
Total	100.00%	
ESG-Enhanced Europe High Yield Bond Portfolio		
Shareholder 1	15.64%	Investor
Shareholder 2	14.20%	Investor
Shareholder 3	13.98%	Investor
Shareholder 4	13.42%	Investor
Other Shareholders	42.76%	mvedeo
Total	100.00%	
ESG-Enhanced Global Income Bond Portfolio		
Shareholder 1 <sup>2</sup>	34.60%	Investor
Shareholder 2	32.19%	Distributor
Shareholder 3	23.04%	Distributor
Other Shareholders	10.17%	
Total	100.00%	
ESG-Enhanced Sterling Credit Portfolio		
Shareholder 1	22.27%	Investor
Shareholder 2	16.63%	Investor
Other Shareholders	61.10%	
Total	100.00%	
Global Credit Portfolio (Hedged)		
Shareholder 1 <sup>1</sup>	12.46%	Investor
Other Shareholders	87.54%	mvestor
Total	100.00%	
Global Fixed Income Portfolio	100.007,0	
Shareholder 1	28.74%	Investor
Shareholder 2	28.74% 14.25%	Investor
Shareholder 3	14.25%	Investor
Other Shareholders	44.64%	investor
Total	100.00%	
	100.00 /0	
Global Fixed Income Portfolio (Hedged)		
Shareholder 1 <sup>1</sup>	15.43%	Investor
Other Shareholders	84.57%	
Total	100.00%	

	% of	Investor /
Portfolios	Shareholders' Equity	Distributor
Global High Yield Portfolio		
Shareholder 1	12.05%	Investor
Other Shareholders	87.95%	
Total	100.00%	
Global Sovereign Bond Portfolio		
Shareholder 1	39.15%	Investor
Shareholder 2	31.29%	Investor
Other Shareholders	29.56%	
Total	100.00%	
Short Duration Opportunistic Corporate Bond Portfolio		
Shareholder 1	15.44%	Investor
Other Shareholders	84.56%	
Total	100.00%	
US Dollar Short Duration Bond Portfolio		
Shareholder 1	19.41%	Investor
Shareholder 2	11.37%	Investor
Other Shareholders	69.22%	
Total	100.00%	
US Fixed Income Portfolio		
Shareholder 1	45.67%	Investor
Other Shareholders	54.33%	
Total	100.00%	
US Mortgage Backed Securities Portfolio		
Shareholder 1	40.43%	Investor
Shareholder 2	13.34%	Investor
Shareholder 3	11.57%	Investor
Other Shareholders	34.66%	
Total	100.00%	
Emerging Markets Multi-Asset Portfolio		
Shareholder 1	83.57%	Distributor
Other Shareholders	16.43%	
Total	100.00%	
ESG-Enhanced Global Multi-Asset Balanced Portfolio		
Shareholder 1	25.54%	Investor
Shareholder 2	13.35%	Distributor
Other Shareholders	61.11%	
Total	100.00%	
Global Multi-Asset Conservative Portfolio		
Shareholder 1	68.72%	Investor
Shareholder 2	14.61%	Investor
Other Shareholders	16.67%	
Total	100.00%	
Global Multi-Asset Growth Portfolio		
Shareholder 1	84.82%	Investor
Other Shareholders	15.18%	
Total	100.00%	
Global Multi-Asset Income Portfolio		
Shareholder 1	31.08%	Distributor
Shareholder 2	12.57%	Distributor
Other Shareholders	56.35%	
Total	100.00%	

	% of	Investor /
Portfolios	Shareholders' Equity	Distributor
Emerging Markets Total Return Bond Portfolio		
Shareholder 1	94.85%	Investor
Other Shareholders	5.15%	
Total	100.00%	
Global Absolute Return Portfolio		
Shareholder 1 <sup>1</sup>	48.06%	Investor
Shareholder 2	21.77%	Investor
Shareholder 3	13.89%	Distributor
Other Shareholders	16.28%	
Total	100.00%	
Global Fixed Income Plus Portfolio (Hedged)		
Shareholder 1	62.50%	Investor
Other Shareholders	37.50%	
Total	100.00%	
Global Strategic Income Bond Portfolio		
Shareholder 1	20.72%	Investor
Shareholder 2	15.95%	Investor
Shareholder 3	12.95%	Investor
Shareholder 4	10.23%	Investor
Other Shareholders	40.15%	investor
Total	100.00%	
	100.00 /6	
Global Strategic Macro Bond Portfolio	00 740	5:
Shareholder 1	22.71%	Distributor
Shareholder 2	11.24%	Investo
Other Shareholders	66.05%	
Total	100.00%	
Strategic Absolute Return Bond I Portfolio		
Shareholder 1 <sup>1</sup>	96.08%	Investor
Other Shareholders	3.92%	
Total	100.00%	
Strategic Absolute Return Bond II Portfolio		
Shareholder 1	63.18%	Investor
Shareholder 2	12.01%	Investor
Other Shareholders	24.81%	
Total	100.00%	
Multi-Manager Dynamic World Equity Portfolio		
Shareholder 1	10.03%	Investor
Other Shareholders	89.97%	
Total	100.00%	
Global Corporate Portfolio (Hedged)		
Shareholder 1	100.00%	Investor
Total	100.00%	
Absolute Return Tracker Portfolio		
Shareholder 1	19.57%	Investor
Shareholder 2	10.57%	Investor
Other Shareholders	69.86%	111103101
Total	100.00%	

	% of	Investor /
Portfolios	Shareholders' Equity	Distributor
Alternative Trend Portfolio		
Shareholder 1 <sup>1</sup>	36.30%	Investor
Shareholder 2	13.84%	Investor
Other Shareholders	49.86%	
Total	100.00%	

<sup>&</sup>lt;sup>1</sup> A related party to Goldman Sachs Funds.

There were no shareholder concentrations greater than 10% for other Portfolios as at 31 May 2021.

<sup>&</sup>lt;sup>2</sup> Shareholding is seed capital investment to establish a track record for the Portfolio.

The Management Company is required to make available an Semi-Annual Report for the financial period for each of its Funds, containing certain disclosures as set out in Article 13 of the European Commission Regulation 2015/2365 on transparency of securities financing transactions and of reuse (the "Regulation"). The disclosures set out below are included to meet the requirements of the Regulation.

#### I. Global Data

Please refer to Note 6 Securities lending for details on the amount of securities lent expressed as an absolute amount, as a proportion of total lendable assets and as a proportion of the Shareholders' Equity.

Please refer to the different Schedule of Investments for details on the amount of Total Return Swap ("TRS") as an absolute amount and as a proportion of the Shareholders' Equity.

#### II. Concentration Data

The table below shows the 10 largest issuers of total non-cash collateral received by Portfolio that is outstanding as at 31 May 2021. Please refer to Note 13 for cash collateral information.

Portfolio	Portfolio currency	Non-cash collateral Issuer	Market value of collateral received	% of Shareholders' Equity
Act For the Boutella	LIOD	Government of Netherlands	84,494	0.03%
Asia Equity Portfolio	USD	Federal Republic of Germany	976	0.00%
Emerging Markets Equity Portfolio	USD	Federal Republic of Germany	2,249,299	0.04%
Global Equity Partners Portfolio	USD	Government of Canada	1,679	0.00%
Olah al Miller al'ala Farita Darifalia	LIOD	Government of Netherlands	23,734,906	0.99%
Global Millennials Equity Portfolio	USD	Federal Republic of Germany	4,835,350	0.20%
Japan Equity Partners Portfolio*	JPY	Federal Republic of Germany	2,631,843	1.13%
Japan Equity Portfolio*	JPY	Federal Republic of Germany	2,952,889	1.97%
US Equity Portfolio	USD	Federal Republic of Germany	3,418,329	0.41%
North America Energy & Energy Infrastructure Equity Portfolio	USD	Federal Republic of Germany	822,644	1.63%
Emerging Markets CORE® Equity Portfolio	USD	Federal Republic of Germany	4,608,901	0.15%
Constant CORE® Caratta Restfalls		Federal Republic of Germany	10,372,920	0.57%
Europe CORE® Equity Portfolio	EUR	Government of Netherlands	1,401,365	0.08%
Global Small Cap CORE® Equity Portfolio	USD	Government of Netherlands	1,068,483	0.15%
Old Allia Vidia Darie	LIOD	Federal Republic of Germany	35,023,741	1.08%
Global High Yield Portfolio	USD	Government of Netherlands	388,791	0.01%

<sup>\*</sup>Expressed in '000

The table below shows the top 10 counterparties by Portfolio, across each type of Securities Financing transaction ("SFT") and TRS with respect to outstanding transactions as at 31 May 2021:

Securities Lending				
Portfolio	Portfolio currency	Counterparty	Market value of securities lent out	% of Shareholders' Equity
Asia Equity Portfolio	USD	Nomura International Plc.	77,523	0.03%
		UBS AG	900,639	0.02%
Emerging Markets Equity Portfolio	USD	Goldman Sachs International	569,665	0.01%
		Citibank N.A.	85,450	0.00%
Global Equity Partners Portfolio	USD	Barclays Bank Plc.	1,274	0.00%
Global Millennials Equity Portfolio	USD	Barclays Bank Plc.	25,914,049	1.08%
Japan Equity Partners Portfolio*	JPY	Barclays Bank Plc.	2,387,158	1.02%

### II. Concentration Data (Continued)

Securities Lending				
Portfolio	Portfolio currency	Counterparty	Market value of securities lent out	% of Shareholders' Equity
		Barclays Bank Plc.	2,588,291	1.73%
Japan Equity Portfolio*	JPY	Nomura International Plc.	76,391	0.05%
		Merrill Lynch International	13,674	0.01%
US Equity Portfolio	USD	Barclays Bank Plc.	3,100,505	0.37%
North America Energy & Energy Infrastructure Equity Portfolio	USD	Goldman Sachs International	746,078	1.48%
Emerging Markets CORE® Equity Portfolio	USD	UBS AG	4,180,408	0.13%
		Barclays Bank Plc.	6,706,811	0.37%
		Merrill Lynch International	2,700,261	0.15%
Europe CORE® Equity Portfolio	EUR	Nomura International Plc.	1,261,960	0.07%
		Citibank N.A.	9,588	0.00%
		UBS AG	991	0.00%
Global Small Cap CORE® Equity Portfolio	USD	Barclays Bank Plc.	969,106	0.14%
Olah al I liah Wald Danfalia	USD	Barclays Bank Plc.	25,362,736	0.78%
Global High Yield Portfolio	050	Goldman Sachs International	6,757,283	0.21%

<sup>\*</sup> Expressed in '000

Total Return Swaps							
Portfolio	Portfolio Currency	Counterparty	Net Unrealised Gain / (Loss) USD	% of Shareholders' Equity			
Global High Yield Portfolio	USD	JP Morgan Chase Bank N.A.	796,511	0.02%			
		Bank of America N.A.	611,689	0.23%			
Global Absolute Return Portfolio	USD	JP Morgan Chase Bank N.A.	58,662	0.02%			
		Merrill Lynch International	(85,224)	(0.03%)			
Absolute Return Tracker Portfolio	1100	Merrill Lynch International	1,060,636	0.12%			
	USD	JP Morgan Chase Bank N.A.	830,741	0.09%			

### III. Transaction Data

The below table summarises the country of counterparty establishment across each type of SFT and TRS by Portfolio as at 31 May 2021:

			Securities Lending	Total Return Swaps	
Portfolio	Portfolio currency	Counterparty's country of incorporation	Market value of securities lent out	Net Unrealised Gain / (Loss)	Total
Asia Equity Portfolio	USD	United Kingdom	77,523	_	77,523
		United States	85,450	_	85,450
Emerging Markets Equity Portfolio	USD	United Kingdom	569,665	_	569,665
		Switzerland	900,639	_	900,639
Global Equity Partners Portfolio	USD	United Kingdom	1,274	_	1,274
Global Millennials Equity Portfolio	USD	United Kingdom	25,914,049	_	25,914,049
Japan Equity Partners Portfolio*	JPY	United Kingdom	2,387,158	_	2,387,158
Japan Equity Portfolio*	JPY	United Kingdom	2,678,356	_	2,678,356
US Equity Portfolio	USD	United Kingdom	3,100,505	_	3,100,505
North America Energy & Energy Infrastructure Equity Portfolio	USD	United Kingdom	746,078		746,078
Emerging Markets CORE® Equity Portfolio	USD	Switzerland	4,180,408	_	4,180,408

#### III. Transaction Data (Continued)

			Securities Lending	Total Return Swaps	
Portfolio	Portfolio currency	Counterparty's country of incorporation	Market value of securities lent out	Net Unrealised Gain / (Loss)	Total
		Switzerland	991	_	991
Europe CORE® Equity Portfolio	EUR	United States	9,588	_	9,588
		United Kingdom	10,669,032		10,669,032
Global Small Cap CORE® Equity Portfolio	USD	United Kingdom	969,106		969,106
Global High Yield Portfolio	USD	United Kingdom	32,120,019	796,511	32,916,530
	HOD	United Kingdom	_	(26,562)	(26,562)
Global Absolute Return Portfolio	USD	United States	_	611,689	611,689
Absolute Return Tracker Portfolio	USD	United Kingdom	_	1,891,377	1,891,377

<sup>\*</sup> Expressed in '000

The below table summarises the currency of the collateral received and pledged by Portfolio across each type of SFT and TRS as at 31 May 2021:

			Non-Cash collateral Securities Lending	Cash collateral OTC derivatives <sup>1</sup>	
Portfolio	Portfolio currency	Currency of the collateral	Market Value of the collateral received	Market Value of the collateral received / (pledged)	Total
Asia Equity Portfolio	USD	EUR	85,470	_	85,470
Emerging Markets Equity Portfolio	USD	EUR	2,249,299	_	2,249,299
Global Equity Partners Portfolio	USD	CAD	1,679	_	1,679
Global Millennials Equity Portfolio	USD	EUR	28,570,256	_	28,570,256
Japan Equity Partners Portfolio*	JPY	EUR	2,631,843	_	2,631,843
Japan Equity Portfolio*	JPY	EUR	2,952,889	_	2,952,889
US Equity Portfolio	USD	EUR	3,418,329	_	3,418,329
North America Energy & Energy Infrastructure Equity Portfolio	USD	EUR	822,644	_	822,644
Emerging Markets CORE® Equity Portfolio	USD	EUR	4,608,901	_	4,608,901
Europe CORE® Equity Portfolio	EUR	EUR	11,774,285	_	11,774,285
Global Small Cap CORE® Equity Portfolio	USD	EUR	1,068,483	_	1,068,483
Clab at High Viold Double	USD	EUR	_	(1,229,443)	(1,229,443)
Global High Yield Portfolio	USD	USD	35,412,532	_	35,412,532
Global Absolute Return Portfolio	USD	USD	_	(4,540,482)	(4,540,482)
Absolute Return Tracker Portfolio	USD	USD	_	(26,416,246)	(26,416,246)

<sup>1</sup> Total return swaps are typically traded under ISDA master agreements ("ISDAs") which govern various types of swap and FX transactions executed between the Portfolio and each swap counterparty. Under the ISDAs, collateral is calculated daily on an aggregate, net basis across all transactions and therefore, a portion of such collateral is related to derivative transactions which are not in scope for SFTR.

Please refer to Note 6 Securities lending for details on the quality of the non-cash collateral received.

<sup>\*</sup> Expressed in '000

### III. Transaction Data (Continued)

The below table summarises the maturity tenor of the collateral received and pledged by Portfolio across each type of SFT and TRS as at 31 May 2021:

			Non-Cash collateral	Cash collateral	
			Securities Lending	OTC derivatives <sup>1</sup>	
Portfolio	Portfolio currency	Maturity Tenor	Market Value of the collateral received	Market Value of the collateral received / (pledged)	Total
		Less than one day	_	_	_
		One day to one week		_	_
		One week to one month		_	_
Asia Equity Portfolio	USD	One to three months		_	_
Asia Equity For Hollo	000	Three months to one year	976	_	976
		Above one year	84,494	_	84,494
		Open Maturity	_	_	_
		Total	85,470		85,470
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Emerging Markets Equity Portfolio	USD	One to three months	_	_	_
Emerging Warkets Equity 1 of tollo	000	Three months to one year	_	_	_
		Above one year	2,249,299	_	2,249,299
		Open Maturity		_	_
		Total	2,249,299	_	2,249,299
		Less than one day		_	_
		One day to one week		_	_
		One week to one month		_	_
Global Equity Partners Portfolio	USD	One to three months		_	_
Global Equity Faithers Fortiono	035	Three months to one year	1,679	_	1,679
		Above one year		_	_
		Open Maturity		_	_
		Total	1,679	_	1,679
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Clabal Millanniala Equity Portfolia	USD	One to three months	_	_	_
Global Millennials Equity Portfolio	050	Three months to one year	_	_	_
		Above one year	28,570,256	_	28,570,256
		Open Maturity	_	_	_
		Total	28,570,256	_	28,570,256
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
January E. W. Barton, B. W. W.	15.4	One to three months	_	_	_
Japan Equity Partners Portfolio*	JPY	Three months to one year	_	_	_
		Above one year	2,631,843	_	2,631,843
		Open Maturity	_	_	_
		Total	2,631,843	_	2,631,843

### III. Transaction Data (Continued)

			Non-Cash collateral	Cash collateral	
			Securities Lending	OTC derivatives <sup>1</sup>	
Portfolio	Portfolio currency	Maturity Tenor	Market Value of the collateral received	Market Value of the collateral received / (pledged)	Total
		Less than one day	_	_	1
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Japan Equity Portfolio*	JPY	Three months to one year	_	_	_
		Above one year	2,952,889	_	2,952,889
		Open Maturity	_	_	_
		Total	2,952,889	_	2,952,889
		Less than one day	_	_	-
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	-
US Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	3,418,329	_	3,418,329
		Open Maturity	_	_	_
		Total	3,418,329	_	3,418,329
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	-
North America Energy & Energy Infrastructure		One to three months	_	_	_
Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	822,644	_	822,644
		Open Maturity	_	_	-
		Total	822,644	_	822,644
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	1
Emerging Markets CORE® Equity Portfolio	USD	One to three months	_	_	ı
Emerging Markets CORE Equity Portions	030	Three months to one year	_	_	_
		Above one year	4,608,901	_	4,608,901
		Open Maturity		_	_
		Total	4,608,901	_	4,608,901
		Less than one day	_	_	_
		One day to one week	_	_	-
		One week to one month		_	_
Europe CORE® Equity Portfolio	EUR	One to three months	_	_	_
Europe CONE Equity FOI Hollo	LUK	Three months to one year	_	_	_
		Above one year	11,774,285	_	11,774,285
		Open Maturity		_	_
		Total	11,774,285	_	11,774,285

### III. Transaction Data (Continued)

			Non-Cash collateral	Cash collateral	
			Securities Lending	OTC derivatives <sup>1</sup>	
Portfolio	Portfolio currency	Maturity Tenor	Market Value of the collateral received	Market Value of the collateral received / (pledged)	Total
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Global Small Cap CORE® Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	1,068,483	_	1,068,483
		Open Maturity	_	_	_
		Total	1,068,483	_	1,068,483
		Less than one day	_	_	_
		One day to one week	_	_	_
	USD	One week to one month	_	_	_
Clab at High Warld Darkfalla		One to three months	_	_	_
Global High Yield Portfolio		Three months to one year	7,450,107	_	7,450,107
		Above one year	27,962,425	_	27,962,425
		Open Maturity	_	(1,229,443)	(1,229,443)
		Total	35,412,532	(1,229,443)	34,183,089
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Global Absolute Return Portfolio	USD	One to three months	_	_	_
Global Absolute Return Fortiono	030	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Maturity	_	(4,540,482)	(4,540,482)
		Total	_	(4,540,482)	(4,540,482)
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
Absolute Return Tracker Portfolio	USD	One to three months	_	_	_
Absolute Neturn Hacker Fortione	035	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Maturity	_	(26,416,246)	(26,416,246)
		Total	_	(26,416,246)	(26,416,246)

<sup>1</sup> Total return swaps are typically traded under ISDA master agreements ("ISDAs") which govern various types of swap and FX transactions executed between the Portfolio and each swap counterparty. Under the ISDAs, collateral is calculated daily on an aggregate, net basis across all transactions and therefore, a portion of such collateral is related to derivative transactions which are not in scope for SFTR.

<sup>\*</sup> Expressed in '000

### III. Transaction Data (Continued)

The below table summarises the maturity tenor of each type of SFT and total return swaps by Portfolio as at 31 May 2021:

			Securities Lending	Total Return Swaps		
Portfolio	Portfolio currency	Maturity Tenor	Market value of securities lent out	Net Unrealised Gain / (Loss)	Total	
		Less than one day	_	_	_	
		One day to one week	_	_	_	
		One week to one month	_	_	_	
		One to three months	_	_	_	
Asia Equity Portfolio	USD	Three months to one year	_	_	_	
		Above one year	_	_	_	
		Open Transaction	77,523	_	77,523	
		Total	77,523	_	77,523	
		Less than one day	_	_	_	
		One day to one week	_	_	_	
		One week to one month	_	_	_	
		One to three months	_	_	_	
Emerging Markets Equity Portfolio	USD	Three months to one year	_	_	_	
		Above one year	_	_	_	
		Open Transaction	1,555,754	_	1,555,754	
		Total	1,555,754	_	1,555,754	
		Less than one day	_	_	_	
		One day to one week	_	_	_	
		One week to one month	_	_	_	
Obligation in Production Building	1100	One to three months	_	_	_	
Global Equity Partners Portfolio	USD	Three months to one year	_	_	_	
		Above one year	_	_	_	
		Open Transaction	1,274	_	1,274	
		Total	1,274	_	1,274	
		Less than one day	_	_	_	
		One day to one week	_	_	_	
		One week to one month	_	_	_	
Olehal Miller a Pala Facilia Registra	1100	One to three months	_	_	_	
Global Millennials Equity Portfolio	USD	Three months to one year	_	_	_	
		Above one year	_	_	_	
		Open Transaction	25,914,049	_	25,914,049	
		Total	25,914,049	_	25,914,049	
		Less than one day	_	_	_	
		One day to one week	_	_	_	
		One week to one month	_	_	_	
James Facility Bostons Burgers	IDV.	One to three months	_	_	_	
Japan Equity Partners Portfolio*	JPY	Three months to one year	_	_	_	
		Above one year		_	_	
		Open Transaction	2,387,158	_	2,387,158	
		Total	2,387,158		2,387,158	

### III. Transaction Data (Continued)

			Securities Lending	Total Return Swaps	
Portfolio	Portfolio currency	Maturity Tenor	Market value of securities lent out	Net Unrealised Gain / (Loss)	Total
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Japan Equity Portfolio*	JPY	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	2,678,356	_	2,678,356
		Total	2,678,356	_	2,678,356
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
HO F. M. D. W. IV.	LIOD	One to three months	_	_	_
US Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	3,100,505	_	3,100,505
		Total	3,100,505	_	3,100,505
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
   North America Energy & Energy Infrastructure		One to three months	_	_	_
Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	746,078	_	746,078
		Total	746,078	_	746,078
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Emerging Markets CORE® Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	4,180,408	_	4,180,408
		Total	4,180,408	_	4,180,408
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
		One to three months	_	_	_
Europe CORE® Equity Portfolio	EUR	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	10,679,611	_	10,679,611
		Total	10,679,611	_	10,679,611

### III. Transaction Data (Continued)

			Securities Lending	Total Return Swaps	
Portfolio	Portfolio currency	Maturity Tenor	Market value of securities lent out	Net Unrealised Gain / (Loss)	Total
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	_	_
	LIOD	One to three months	_	_	_
Global Small Cap CORE® Equity Portfolio	USD	Three months to one year	_	_	_
		Above one year	_	_	_
		Open Transaction	969,106	_	969,106
		Total	969,106	_	969,106
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	796,511	796,511
OLA ALIFA MALA PARA	HOD	One to three months	_	_	_
Global High Yield Portfolio	USD	Three months to one year	_	_	_
		Above one year	28,674,746	_	28,674,746
		Open Transaction	3,445,273	_	3,445,273
		Total	32,120,019	796,511	32,916,530
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	37,917	37,917
		One to three months	_	_	_
Global Absolute Return Portfolio	USD	Three months to one year	_	547,210	547,210
		Above one year	_	_	_
		Open Transaction	_	_	_
		Total	_	585,127	585,127
		Less than one day	_	_	_
		One day to one week	_	_	_
		One week to one month	_	(126,086)	(126,086)
About to But ou Front of B. 17.11	1,00	One to three months	_	870,906	870,906
Absolute Return Tracker Portfolio	USD	Three months to one year	_	1,146,557	1,146,557
		Above one year	_	_	_
		Open Transaction	_	_	_
		Total	_	1,891,377	1,891,377

<sup>\*</sup> Expressed in '000

For details on settlement and clearing on SFT and total return swaps please refer to Note 3(d)(ii.5)(c) Swaps contracts and Note 6 Securities lending.

For details regarding the reuse of collateral received for SFT and TRS please refer to Prospectus.

As detailed in Note 3(c) transaction costs for TRS are not separately identifiable.

### IV. Safekeeping of Collateral

The below table summarises the amount of collateral received by Portfolio, as at 31 May 2021:

Portfolio	Portfolio currency	Custodian	Collateral Received Balance
Asia Equity Portfolio	USD	Bank of New York Mellon Corp.	85,470
Emerging Markets Equity Portfolio	USD	Bank of New York Mellon Corp.	2,249,299
Global Equity Partners Portfolio	USD	Bank of New York Mellon Corp.	1,679
Global Millennials Equity Portfolio	USD	Bank of New York Mellon Corp.	28,570,256
Japan Equity Partners Portfolio*	JPY	Bank of New York Mellon Corp.	2,631,843
Japan Equity Portfolio*	JPY	Bank of New York Mellon Corp.	2,952,889
US Equity Portfolio	USD	Bank of New York Mellon Corp.	3,418,329
North America Energy & Energy Infrastructure Equity Portfolio	USD	Bank of New York Mellon Corp.	822,644
Emerging Markets CORE® Equity Portfolio	USD	Bank of New York Mellon Corp.	4,608,901
Europe CORE® Equity Portfolio	EUR	Bank of New York Mellon Corp.	11,774,285
Global Small Cap CORE® Equity Portfolio	USD	Bank of New York Mellon Corp.	1,068,483
		Bank of New York Mellon Corp.	35,412,532
Global High Yield Portfolio	USD	State Street Bank International GmbH, Luxembourg Branch	560,000
Global Absolute Return Portfolio	USD	State Street Bank International GmbH, Luxembourg Branch	
Absolute Return Tracker Portfolio	USD	State Street Bank International GmbH, Luxembourg Branch	2,633,754

<sup>\*</sup> Expressed in '000

The below table summarises the proportion of collateral pledged by Portfolio, held in segregated accounts or in pooled accounts as at 31 May 2021:

		% of collateral held in:		
Portfolio	Counterparty	Segregated accounts	Pooled accounts	Total
Clabal High Viold Partfalia	Barclays Bank Plc.	100%	_	100%
Global High Yield Portfolio	Credit Suisse	100%	_	100%
Older Albert to But on Butter	JP Morgan Chase Bank N.A.	100%	_	100%
Global Absolute Return Portfolio	Morgan Stanley	100%	_	100%
Absolute Return Tracker Portfolio	JP Morgan Chase Bank N.A.	100%	_	100%

### Goldman Sachs Funds Additional Information

#### **Offering Documents**

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#### **Distribution of Shares**

Shares of the Fund may not be registered for public distribution in a number of jurisdictions (including but not limited to any Latin American, African or Asian countries). Therefore, the shares of the Fund must not be marketed or offered in or to residents of any such jurisdictions unless such marketing or offering is made in compliance with applicable exemptions for the private placement of collective investment schemes and other applicable jurisdictional rules and regulations.

#### **Investment Advice and Potential Loss**

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Past performance does not guarantee future results, which may vary. The value of investments and the income derived from investments will fluctuate and can go down as well as up. A loss of principal may occur.

#### **Index Benchmarks**

References to indices, benchmarks or other measures of relative market performance over a specified period of time are provided for your information only and do not imply that the portfolio will achieve similar results. The index composition may not reflect the manner in which a portfolio is constructed. While an adviser seeks to design a portfolio which reflects appropriate risk and return features, portfolio characteristics may deviate from those of the benchmark.

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#### Important information for Swiss Investors

The Prospectus, KIID, the articles, the annual and semi-annual reports of the Fund may be obtained free of charge from the Swiss Representative. In respect of the shares distributed in Switzerland to Qualified Investors, the place of performance and the place of jurisdiction is at the registered office of the Swiss Representative.

Swiss Representative: First Independent Fund Services AG,

Klausstrasse 33, 8008 Zurich, Switzerland.

Paying Agent: Goldman Sachs Bank AG, Claridenstrasse 25, 8002 Zurich, Switzerland.

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Asset Management